

# EXHIBIT 12

**Split-Strike Conversion IA Business Options Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

| Option            | Trade Date | Expiration Date | IA Business<br>Purported<br>Volume <sup>2</sup> | Actual<br>Market<br>Volume <sup>3</sup> | Magnitude <sup>4</sup> |
|-------------------|------------|-----------------|---|---|------------------------|
| January 770 Call  | 1/5/2000   | 1/22/2000       | 53,463  | 2,015                                   | 26.5x                  |
| January 755 Put   | 1/5/2000   | 1/22/2000       | 53,463  | 4,072                                   | 13.1x                  |
| January 775 Call  | 1/6/2000   | 1/22/2000       | 78,706  | 421                                     | 187.0x                 |
| January 760 Put   | 1/6/2000   | 1/22/2000       | 78,706  | 2,379                                   | 33.1x                  |
| January 780 Call  | 1/7/2000   | 1/22/2000       | 104,920   | 8,510                                   | 12.3x                  |
| January 765 Put   | 1/7/2000   | 1/22/2000       | 104,920   | 2,875                                   | 36.5x                  |
| February 790 Call | 1/21/2000  | 2/19/2000       | 198,649   | 613                                     | 324.1x                 |
| January 770 Call  | 1/21/2000  | 1/22/2000       | 53,463  | 150                                     | 356.4x                 |
| January 775 Call  | 1/21/2000  | 1/22/2000       | 53,208  | 708                                     | 75.2x                  |
| February 780 Put  | 1/21/2000  | 2/19/2000       | 198,649   | 3,412                                   | 58.2x                  |
| February 770 Call | 1/24/2000  | 2/19/2000       | 2,274   | 582                                     | 3.9x                   |
| February 760 Put  | 1/24/2000  | 2/19/2000       | 2,274   | 4,499                                   | 0.5x                   |
| February 790 Call | 1/26/2000  | 2/19/2000       | 406   | 1,257                                   | 0.3x                   |
| February 780 Put  | 1/26/2000  | 2/19/2000       | 406   | 669                                     | 0.6x                   |
| February 790 Call | 2/4/2000   | 2/19/2000       | 3   | 3,374                                   | 0.0x                   |
| February 780 Put  | 2/4/2000   | 2/19/2000       | 3   | 4,381                                   | 0.0x                   |
| February 760 Put  | 2/18/2000  | 2/19/2000       | 1,960   | 895                                     | 2.2x                   |
| February 780 Put  | 2/18/2000  | 2/19/2000       | 198,240   | 366                                     | 541.6x                 |
| March 760 Call    | 3/3/2000   | 3/18/2000       | 46,674  | 4,627                                   | 10.1x                  |
| March 750 Put     | 3/3/2000   | 3/18/2000       | 46,674  | 4,200                                   | 11.1x                  |
| March 750 Call    | 3/7/2000   | 3/18/2000       | 46,674  | 8,683                                   | 5.4x                   |
| March 740 Put     | 3/7/2000   | 3/18/2000       | 46,674  | 9,061                                   | 5.2x                   |
| March 760 Call    | 3/8/2000   | 3/18/2000       | 46,674  | 4,191                                   | 11.1x                  |
| March 750 Call    | 3/9/2000   | 3/18/2000       | 122,732   | 7,091                                   | 17.3x                  |
| March 760 Call    | 3/9/2000   | 3/18/2000       | 46,674  | 5,315                                   | 8.8x                   |
| March 740 Put     | 3/9/2000   | 3/18/2000       | 122,732   | 3,999                                   | 30.7x                  |
| April 800 Call    | 3/14/2000  | 4/21/2000       | 86  | 402                                     | 0.2x                   |
| April 880 Call    | 3/14/2000  | 4/21/2000       | 28  | N/A <sup>5</sup>                        | N/A                    |
| March 750 Call    | 3/16/2000  | 3/18/2000       | 48,085  | 7,140                                   | 6.7x                   |
| March 760 Call    | 3/16/2000  | 3/18/2000       | 21,311  | 7,747                                   | 2.8x                   |
| March 740 Put     | 3/16/2000  | 3/18/2000       | 48,085  | 8,956                                   | 5.4x                   |
| March 750 Put     | 3/16/2000  | 3/18/2000       | 21,311  | 14,430                                  | 1.5x                   |
| March 750 Call    | 3/17/2000  | 3/18/2000       | 121,321   | 788                                     | 154.0x                 |
| March 760 Call    | 3/17/2000  | 3/18/2000       | 25,363  | 277                                     | 91.6x                  |
| April 800 Call    | 3/21/2000  | 4/21/2000       | 86  | 1,629                                   | 0.1x                   |
| April 880 Call    | 3/22/2000  | 4/21/2000       | 28  | 1,242                                   | 0.0x                   |
| April 880 Call    | 3/29/2000  | 4/21/2000       | 9,776   | 2,442                                   | 4.0x                   |
| May 800 Call      | 5/1/2000   | 5/20/2000       | 69,970  | 2,539                                   | 27.6x                  |
| May 780 Put       | 5/1/2000   | 5/20/2000       | 69,970  | 2,740                                   | 25.5x                  |
| May 760 Put       | 5/5/2000   | 5/20/2000       | 69,970  | 1,292                                   | 54.2x                  |
| May 780 Call      | 5/8/2000   | 5/20/2000       | 69,970  | 570                                     | 122.8x                 |
| May 800 Call      | 5/8/2000   | 5/20/2000       | 69,970  | 2,346                                   | 29.8x                  |
| May 780 Put       | 5/9/2000   | 5/20/2000       | 69,970  | 130                                     | 538.2x                 |
| May 740 Put       | 5/10/2000  | 5/20/2000       | 149,082   | 5,590                                   | 26.7x                  |
| May 760 Call      | 5/11/2000  | 5/20/2000       | 149,082   | 1,615                                   | 92.3x                  |
| May 760 Call      | 5/15/2000  | 5/20/2000       | 47  | 2,151                                   | 0.0x                   |
| May 740 Put       | 5/15/2000  | 5/20/2000       | 47  | 2,024                                   | 0.0x                   |
| May 780 Call      | 5/18/2000  | 5/20/2000       | 69,970  | 7,333                                   | 9.5x                   |
| May 760 Put       | 5/18/2000  | 5/20/2000       | 69,970  | 5,283                                   | 13.2x                  |
| June 790 Call     | 6/13/2000  | 6/17/2000       | 39,905  | 6,305                                   | 6.3x                   |
| June 775 Put      | 6/13/2000  | 6/17/2000       | 39,905  | 3,721                                   | 10.7x                  |
| July 780 Put      | 6/19/2000  | 7/22/2000       | 51  | 528                                     | 0.1x                   |
| July 800 Call     | 6/23/2000  | 7/22/2000       | 1,154   | 508                                     | 2.3x                   |
| July 810 Call     | 6/23/2000  | 7/22/2000       | 1,154   | 767                                     | 1.5x                   |
| July 780 Put      | 6/23/2000  | 7/22/2000       | 51  | 683                                     | 0.1x                   |
| July 800 Call     | 6/28/2000  | 7/22/2000       | 1,154   | 712                                     | 1.6x                   |

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|--------------------|------------|-----------------|---|---|------------------------|
| July 810 Call      | 6/28/2000  | 7/22/2000       | 1,154   | 831                                     | 1.4x                   |
| July 825 Call      | 7/14/2000  | 7/22/2000       | 175,330   | 7,346                                   | 23.9x                  |
| July 800 Put       | 7/14/2000  | 7/22/2000       | 175,330   | 3,150                                   | 55.7x                  |
| July 810 Call      | 7/20/2000  | 7/22/2000       | 141,134   | 8,327                                   | 16.9x                  |
| July 825 Call      | 7/20/2000  | 7/22/2000       | 141,134   | 3,276                                   | 43.1x                  |
| August 800 Put     | 7/20/2000  | 8/19/2000       | 141,134   | 1,312                                   | 107.6x                 |
| August 820 Call    | 7/21/2000  | 8/19/2000       | 141,134   | 472                                     | 299.0x                 |
| July 810 Call      | 7/21/2000  | 7/22/2000       | 141,134   | 12,081                                  | 11.7x                  |
| July 800 Put       | 7/21/2000  | 7/22/2000       | 141,134   | 6,707                                   | 21.0x                  |
| August 820 Call    | 7/24/2000  | 8/19/2000       | 486   | 681                                     | 0.7x                   |
| August 800 Put     | 7/24/2000  | 8/19/2000       | 486   | 3,265                                   | 0.1x                   |
| August 810 Call    | 7/26/2000  | 8/19/2000       | 41  | 1,796                                   | 0.0x                   |
| August 790 Put     | 7/26/2000  | 8/19/2000       | 72,524  | 2,221                                   | 32.7x                  |
| August 810 Call    | 7/27/2000  | 8/19/2000       | 72,483  | 1,721                                   | 42.1x                  |
| August 810 Call    | 7/31/2000  | 8/19/2000       | 2   | 1,033                                   | 0.0x                   |
| August 820 Call    | 7/31/2000  | 8/19/2000       | 60  | 1,460                                   | 0.0x                   |
| August 790 Put     | 7/31/2000  | 8/19/2000       | 2   | 701                                     | 0.0x                   |
| August 800 Put     | 7/31/2000  | 8/19/2000       | 60  | 682                                     | 0.1x                   |
| August 810 Call    | 8/9/2000   | 8/19/2000       | 32,027  | 4,182                                   | 7.7x                   |
| August 820 Call    | 8/9/2000   | 8/19/2000       | 36,818  | 1,524                                   | 24.2x                  |
| August 790 Put     | 8/9/2000   | 8/19/2000       | 32,027  | 2,220                                   | 14.4x                  |
| August 800 Put     | 8/9/2000   | 8/19/2000       | 36,818  | 5,557                                   | 6.6x                   |
| August 810 Call    | 8/10/2000  | 8/19/2000       | 40,413  | 1,146                                   | 35.3x                  |
| August 820 Call    | 8/10/2000  | 8/19/2000       | 103,770   | 410                                     | 253.1x                 |
| August 790 Put     | 8/10/2000  | 8/19/2000       | 40,413  | 2,045                                   | 19.8x                  |
| August 800 Put     | 8/10/2000  | 8/19/2000       | 103,770   | 4,833                                   | 21.5x                  |
| October 790 Put    | 9/7/2000   | 10/21/2000      | 18  | 1,589                                   | 0.0x                   |
| September 820 Call | 9/11/2000  | 9/16/2000       | 30,804  | 3,186                                   | 9.7x                   |
| September 810 Put  | 9/11/2000  | 9/16/2000       | 30,804  | 4,170                                   | 7.4x                   |
| September 810 Call | 9/12/2000  | 9/16/2000       | 64,546  | 4,016                                   | 16.1x                  |
| September 800 Put  | 9/12/2000  | 9/16/2000       | 64,546  | 2,340                                   | 27.6x                  |
| September 810 Call | 9/13/2000  | 9/16/2000       | 163,440   | 9,019                                   | 18.1x                  |
| September 800 Put  | 9/13/2000  | 9/16/2000       | 163,440   | 5,813                                   | 28.1x                  |
| October 800 Call   | 9/15/2000  | 10/21/2000      | 217,516   | 734                                     | 296.3x                 |
| September 810 Call | 9/15/2000  | 9/16/2000       | 94  | 648                                     | 0.1x                   |
| October 790 Put    | 9/15/2000  | 10/21/2000      | 217,516   | 1,167                                   | 186.4x                 |
| September 800 Put  | 9/15/2000  | 9/16/2000       | 196,706   | 4,391                                   | 44.8x                  |
| September 810 Put  | 9/15/2000  | 9/16/2000       | 20,904  | 1,779                                   | 11.8x                  |
| October 800 Call   | 9/21/2000  | 10/21/2000      | 3   | 3,028                                   | 0.0x                   |
| October 790 Put    | 9/21/2000  | 10/21/2000      | 3   | 148                                     | 0.0x                   |
| October 800 Call   | 9/26/2000  | 10/21/2000      | 566   | 3,058                                   | 0.2x                   |
| October 790 Put    | 9/26/2000  | 10/21/2000      | 566   | 163                                     | 3.5x                   |
| October 790 Put    | 9/27/2000  | 10/21/2000      | 18  | 117                                     | 0.2x                   |
| October 800 Call   | 9/29/2000  | 10/21/2000      | 1,975   | 1,492                                   | 1.3x                   |
| October 790 Put    | 9/29/2000  | 10/21/2000      | 1,975   | 28                                      | 70.5x                  |
| October 800 Call   | 10/2/2000  | 10/21/2000      | 12  | 2,059                                   | 0.0x                   |
| October 800 Call   | 10/3/2000  | 10/21/2000      | 12  | 1,716                                   | 0.0x                   |
| October 800 Call   | 10/11/2000 | 10/21/2000      | 65,853  | 549                                     | 120.0x                 |
| October 790 Put    | 10/11/2000 | 10/21/2000      | 65,853  | 201                                     | 327.6x                 |
| October 800 Call   | 10/12/2000 | 10/21/2000      | 48,237  | 1,899                                   | 25.4x                  |
| October 790 Put    | 10/12/2000 | 10/21/2000      | 48,237  | 133                                     | 362.7x                 |
| October 800 Call   | 10/13/2000 | 10/21/2000      | 102,838   | 1,244                                   | 82.7x                  |
| October 790 Put    | 10/13/2000 | 10/21/2000      | 102,838   | 12                                      | 8569.8x                |
| October 725 Call   | 10/18/2000 | 10/21/2000      | 47,778  | 1,853                                   | 25.8x                  |
| October 710 Put    | 10/18/2000 | 10/21/2000      | 47,778  | 5,159                                   | 9.3x                   |
| October 725 Call   | 10/20/2000 | 10/21/2000      | 47,778  | 998                                     | 47.9x                  |

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|-------------------|------------|-----------------|---|---|------------------------|
| November 750 Put  | 11/3/2000  | 11/18/2000      | 66,334  | 967                                     | 68.6x                  |
| November 760 Call | 11/6/2000  | 11/18/2000      | 66,334  | 679                                     | 97.7x                  |
| November 760 Call | 11/7/2000  | 11/18/2000      | 3   | 917                                     | 0.0x                   |
| November 750 Put  | 11/7/2000  | 11/18/2000      | 3   | 1,880                                   | 0.0x                   |
| November 725 Call | 11/13/2000 | 11/18/2000      | 32,244  | 2,036                                   | 15.8x                  |
| November 715 Put  | 11/13/2000 | 11/18/2000      | 32,244  | 2,336                                   | 13.8x                  |
| December 730 Call | 11/17/2000 | 12/16/2000      | 98,575  | 310                                     | 318.0x                 |
| November 725 Call | 11/17/2000 | 11/18/2000      | 32,244  | 14,836                                  | 2.2x                   |
| December 710 Put  | 11/17/2000 | 12/16/2000      | 66,331  | 372                                     | 178.3x                 |
| December 720 Put  | 11/17/2000 | 12/16/2000      | 98,575  | 1,390                                   | 70.9x                  |
| November 750 Put  | 11/17/2000 | 11/18/2000      | 66,331  | 139                                     | 477.2x                 |
| December 710 Put  | 11/20/2000 | 12/16/2000      | 66,331  | 1,700                                   | 39.0x                  |
| December 730 Call | 11/27/2000 | 12/16/2000      | 35,260  | 740                                     | 47.6x                  |
| December 720 Put  | 11/27/2000 | 12/16/2000      | 35,260  | 925                                     | 38.1x                  |
| December 725 Call | 11/29/2000 | 12/16/2000      | 63,315  | 171                                     | 370.3x                 |
| December 730 Call | 11/29/2000 | 12/16/2000      | 63,315  | 1,072                                   | 59.1x                  |
| December 730 Call | 12/6/2000  | 12/16/2000      | 3,808   | 7,291                                   | 0.5x                   |
| December 730 Call | 12/11/2000 | 12/16/2000      | 3,808   | 7,955                                   | 0.5x                   |
| December 730 Call | 12/12/2000 | 12/16/2000      | 48,123  | 2,601                                   | 18.5x                  |
| December 725 Put  | 12/12/2000 | 12/16/2000      | 48,123  | 8,452                                   | 5.7x                   |
| January 700 Put   | 12/12/2000 | 1/20/2001       | 3,760   | 1,585                                   | 2.4x                   |
| December 725 Call | 12/14/2000 | 12/16/2000      | 63,315  | 4,108                                   | 15.4x                  |
| December 730 Call | 12/14/2000 | 12/16/2000      | 48,123  | 12,639                                  | 3.8x                   |
| December 720 Put  | 12/14/2000 | 12/16/2000      | 63,315  | 4,711                                   | 13.4x                  |
| December 725 Put  | 12/14/2000 | 12/16/2000      | 48,123  | 9,579                                   | 5.0x                   |
| January 700 Put   | 12/19/2000 | 1/20/2001       | 3,760   | 1,432                                   | 2.6x                   |
| January 710 Call  | 1/3/2001   | 1/20/2001       | 47,860  | 2,667                                   | 17.9x                  |
| January 690 Put   | 1/3/2001   | 1/20/2001       | 47,860  | 1,544                                   | 31.0x                  |
| January 695 Call  | 1/16/2001  | 1/20/2001       | 151,743   | 723                                     | 209.9x                 |
| January 685 Put   | 1/16/2001  | 1/20/2001       | 151,743   | 1,821                                   | 83.3x                  |
| January 700 Call  | 1/17/2001  | 1/20/2001       | 71,241  | 6,908                                   | 10.3x                  |
| January 690 Put   | 1/17/2001  | 1/20/2001       | 71,241  | 3,633                                   | 19.6x                  |
| February 710 Call | 1/19/2001  | 2/17/2001       | 270,844   | 718                                     | 377.2x                 |
| January 695 Call  | 1/19/2001  | 1/20/2001       | 151,743   | 158                                     | 960.4x                 |
| January 700 Call  | 1/19/2001  | 1/20/2001       | 71,241  | 5,891                                   | 12.1x                  |
| February 700 Put  | 1/19/2001  | 2/17/2001       | 270,844   | 2,338                                   | 115.8x                 |
| February 710 Call | 1/26/2001  | 2/17/2001       | 986   | 579                                     | 1.7x                   |
| February 700 Put  | 1/26/2001  | 2/17/2001       | 986   | 1,435                                   | 0.7x                   |
| February 710 Call | 2/1/2001   | 2/17/2001       | 7   | 290                                     | 0.0x                   |
| February 700 Put  | 2/1/2001   | 2/17/2001       | 7   | 1,568                                   | 0.0x                   |
| February 710 Call | 2/2/2001   | 2/17/2001       | 4   | 857                                     | 0.0x                   |
| February 700 Put  | 2/2/2001   | 2/17/2001       | 4   | 1,886                                   | 0.0x                   |
| February 710 Call | 2/14/2001  | 2/17/2001       | 115,598   | 800                                     | 144.5x                 |
| February 700 Put  | 2/14/2001  | 2/17/2001       | 115,598   | 714                                     | 161.9x                 |
| February 700 Put  | 2/16/2001  | 2/17/2001       | 154,249   | 192                                     | 803.4x                 |
| March 650 Call    | 3/5/2001   | 3/17/2001       | 42,622  | 953                                     | 44.7x                  |
| April 590 Put     | 3/5/2001   | 4/21/2001       | 22  | 175                                     | 0.1x                   |
| March 635 Put     | 3/5/2001   | 3/17/2001       | 42,622  | 767                                     | 55.6x                  |
| March 635 Put     | 3/6/2001   | 3/17/2001       | 40  | 1,007                                   | 0.0x                   |
| March 635 Put     | 3/12/2001  | 3/17/2001       | 40  | 2,389                                   | 0.0x                   |
| March 600 Call    | 3/14/2001  | 3/17/2001       | 198,490   | 5,677                                   | 35.0x                  |
| March 590 Put     | 3/14/2001  | 3/17/2001       | 198,490   | 3,394                                   | 58.5x                  |
| April 600 Call    | 3/16/2001  | 4/21/2001       | 241,112   | 1,750                                   | 137.8x                 |
| April 590 Put     | 3/16/2001  | 4/21/2001       | 241,112   | 1,967                                   | 122.6x                 |
| March 590 Put     | 3/16/2001  | 3/17/2001       | 198,490   | 24,689                                  | 8.0x                   |
| March 635 Put     | 3/16/2001  | 3/17/2001       | 42,622  | 18                                      | 2367.9x                |

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|--------------------|------------|-----------------|---|---|------------------------|
| April 590 Put      | 3/19/2001  | 4/21/2001       | 22  | 512                                     | 0.0x                   |
| April 600 Call     | 3/26/2001  | 4/21/2001       | 12  | 947                                     | 0.0x                   |
| April 590 Put      | 3/26/2001  | 4/21/2001       | 12  | 1,743                                   | 0.0x                   |
| April 600 Call     | 3/27/2001  | 4/21/2001       | 605   | 3,767                                   | 0.2x                   |
| April 590 Put      | 3/27/2001  | 4/21/2001       | 605   | 2,262                                   | 0.3x                   |
| April 600 Call     | 3/30/2001  | 4/21/2001       | 1   | 1,208                                   | 0.0x                   |
| April 590 Put      | 3/30/2001  | 4/21/2001       | 1   | 1,447                                   | 0.0x                   |
| April 620 Call     | 4/18/2001  | 4/21/2001       | 51,568  | 9,471                                   | 5.4x                   |
| April 590 Put      | 4/18/2001  | 4/21/2001       | 51,568  | 2,520                                   | 20.5x                  |
| April 600 Call     | 4/20/2001  | 4/21/2001       | 240,494   | 2,511                                   | 95.8x                  |
| April 620 Call     | 4/20/2001  | 4/21/2001       | 51,568  | 1,377                                   | 37.4x                  |
| June 650 Call      | 6/12/2001  | 6/16/2001       | 62,461  | 4,894                                   | 12.8x                  |
| June 640 Put       | 6/12/2001  | 6/16/2001       | 62,660  | 6,961                                   | 9.0x                   |
| July 630 Call      | 6/15/2001  | 7/21/2001       | 190,551   | 490                                     | 388.9x                 |
| July 625 Put       | 6/15/2001  | 7/21/2001       | 190,551   | 1,149                                   | 165.8x                 |
| June 640 Put       | 6/15/2001  | 6/16/2001       | 62,660  | 770                                     | 81.4x                  |
| July 630 Call      | 6/18/2001  | 7/21/2001       | 59,416  | 439                                     | 135.3x                 |
| July 625 Put       | 6/18/2001  | 7/21/2001       | 59,416  | 479                                     | 124.0x                 |
| July 635 Call      | 6/21/2001  | 7/21/2001       | 70,055  | 576                                     | 121.6x                 |
| July 630 Put       | 6/21/2001  | 7/21/2001       | 70,055  | 877                                     | 79.9x                  |
| July 630 Call      | 6/26/2001  | 7/21/2001       | 1,097   | 840                                     | 1.3x                   |
| July 625 Put       | 6/26/2001  | 7/21/2001       | 1,097   | 352                                     | 3.1x                   |
| July 630 Call      | 7/2/2001   | 7/21/2001       | 186   | 270                                     | 0.7x                   |
| July 625 Put       | 7/2/2001   | 7/21/2001       | 186   | 257                                     | 0.7x                   |
| July 630 Call      | 7/16/2001  | 7/21/2001       | 48,973  | 2,999                                   | 16.3x                  |
| July 635 Call      | 7/16/2001  | 7/21/2001       | 20,294  | 960                                     | 21.1x                  |
| July 625 Put       | 7/16/2001  | 7/21/2001       | 48,973  | 2,539                                   | 19.3x                  |
| July 630 Put       | 7/16/2001  | 7/21/2001       | 20,294  | 648                                     | 31.3x                  |
| July 630 Call      | 7/17/2001  | 7/21/2001       | 40,777  | 3,015                                   | 13.5x                  |
| July 635 Call      | 7/17/2001  | 7/21/2001       | 16,904  | 836                                     | 20.2x                  |
| July 625 Put       | 7/17/2001  | 7/21/2001       | 40,777  | 2,008                                   | 20.3x                  |
| July 630 Put       | 7/17/2001  | 7/21/2001       | 16,904  | 1,417                                   | 11.9x                  |
| July 630 Call      | 7/18/2001  | 7/21/2001       | 63,597  | 2,667                                   | 23.8x                  |
| July 635 Call      | 7/18/2001  | 7/21/2001       | 26,273  | 1,868                                   | 14.1x                  |
| July 625 Put       | 7/18/2001  | 7/21/2001       | 63,597  | 1,051                                   | 60.5x                  |
| July 630 Put       | 7/18/2001  | 7/21/2001       | 26,273  | 495                                     | 53.1x                  |
| July 630 Call      | 7/20/2001  | 7/21/2001       | 95,337  | 4,382                                   | 21.8x                  |
| July 635 Call      | 7/20/2001  | 7/21/2001       | 6,584   | 1,868                                   | 3.5x                   |
| July 625 Put       | 7/20/2001  | 7/21/2001       | 95,337  | 12,773                                  | 7.5x                   |
| July 630 Put       | 7/20/2001  | 7/21/2001       | 6,584   | 3,751                                   | 1.8x                   |
| September 600 Call | 8/17/2001  | 9/22/2001       | 81,693  | 954                                     | 85.6x                  |
| September 595 Put  | 8/17/2001  | 9/22/2001       | 81,693  | 2,867                                   | 28.5x                  |
| September 595 Call | 8/21/2001  | 9/22/2001       | 90,554  | 403                                     | 224.7x                 |
| September 590 Put  | 8/21/2001  | 9/22/2001       | 90,554  | 1,296                                   | 69.9x                  |
| September 595 Call | 8/22/2001  | 9/22/2001       | 82,986  | 301                                     | 275.7x                 |
| September 590 Put  | 8/22/2001  | 9/22/2001       | 82,986  | 2,506                                   | 33.1x                  |
| September 595 Put  | 8/23/2001  | 9/22/2001       | 93,082  | 680                                     | 136.9x                 |
| September 605 Call | 8/24/2001  | 9/22/2001       | 93,082  | 672                                     | 138.5x                 |
| September 605 Put  | 8/24/2001  | 9/22/2001       | 186,164   | 371                                     | 501.8x                 |
| September 595 Call | 8/28/2001  | 9/22/2001       | 147   | 491                                     | 0.3x                   |
| September 600 Call | 8/28/2001  | 9/22/2001       | 122   | 901                                     | 0.1x                   |
| September 605 Call | 8/28/2001  | 9/22/2001       | 73  | 775                                     | 0.1x                   |
| September 590 Put  | 8/28/2001  | 9/22/2001       | 147   | 1,132                                   | 0.1x                   |
| September 595 Put  | 8/28/2001  | 9/22/2001       | 195   | 909                                     | 0.2x                   |
| September 570 Put  | 8/29/2001  | 9/22/2001       | 347,709   | 862                                     | 403.4x                 |
| September 570 Put  | 8/30/2001  | 9/22/2001       | 342   | 1,197                                   | 0.3x                   |

**Split-Strike Conversion IA Business Options Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

| Option            | Trade Date | Expiration Date | IA Business<br>Purported<br>Volume <sup>2</sup> | Actual<br>Market<br>Volume <sup>3</sup> | Magnitude <sup>4</sup> |
|-------------------|------------|-----------------|---|---|------------------------|
| October 525 Call  | 9/28/2001  | 10/20/2001      | 16  | 1,341                                   | 0.0x                   |
| October 525 Call  | 10/4/2001  | 10/20/2001      | 16  | 143                                     | 0.1x                   |
| November 560 Call | 10/18/2001 | 11/17/2001      | 345,164   | 761                                     | 453.6x                 |
| October 505 Call  | 10/18/2001 | 10/20/2001      | 167,866   | N/A                                     | N/A                    |
| October 525 Call  | 10/18/2001 | 10/20/2001      | 165,143   | 14                                      | 11795.9x               |
| November 550 Put  | 10/18/2001 | 11/17/2001      | 345,164   | 1,444                                   | 239.0x                 |
| October 500 Put   | 10/18/2001 | 10/20/2001      | 173,298   | 1,606                                   | 107.9x                 |
| October 520 Put   | 10/18/2001 | 10/20/2001      | 171,866   | 794                                     | 216.5x                 |
| November 560 Call | 10/26/2001 | 11/17/2001      | 4,679   | 851                                     | 5.5x                   |
| November 550 Put  | 10/26/2001 | 11/17/2001      | 4,679   | 629                                     | 7.4x                   |
| November 550 Call | 10/31/2001 | 11/17/2001      | 26  | 1,764                                   | 0.0x                   |
| November 560 Call | 10/31/2001 | 11/17/2001      | 1,944   | 1,215                                   | 1.6x                   |
| November 550 Put  | 10/31/2001 | 11/17/2001      | 1,944   | 1,345                                   | 1.4x                   |
| November 540 Put  | 11/1/2001  | 11/17/2001      | 26  | 1,410                                   | 0.0x                   |
| November 560 Call | 11/7/2001  | 11/17/2001      | 336   | 429                                     | 0.8x                   |
| November 550 Put  | 11/7/2001  | 11/17/2001      | 336   | 1,878                                   | 0.2x                   |
| November 560 Call | 11/13/2001 | 11/17/2001      | 80,972  | 1,306                                   | 62.0x                  |
| November 540 Put  | 11/13/2001 | 11/17/2001      | 26  | 628                                     | 0.0x                   |
| November 550 Put  | 11/13/2001 | 11/17/2001      | 80,972  | 2,449                                   | 33.1x                  |
| November 550 Call | 11/14/2001 | 11/17/2001      | 26  | 480                                     | 0.1x                   |
| November 560 Call | 11/14/2001 | 11/17/2001      | 80,211  | 2,040                                   | 39.3x                  |
| November 550 Put  | 11/14/2001 | 11/17/2001      | 80,211  | 2,446                                   | 32.8x                  |
| November 560 Call | 11/15/2001 | 11/17/2001      | 178,966   | 328                                     | 545.6x                 |
| November 550 Put  | 11/15/2001 | 11/17/2001      | 178,966   | 2,394                                   | 74.8x                  |
| January 580 Put   | 12/5/2001  | 1/19/2002       | 4,429   | 122                                     | 36.3x                  |
| December 600 Call | 12/10/2001 | 12/22/2001      | 50,988  | 3,408                                   | 15.0x                  |
| December 590 Put  | 12/10/2001 | 12/22/2001      | 50,913  | 1,983                                   | 25.7x                  |
| January 600 Call  | 12/14/2001 | 1/19/2002       | 20,231  | 60                                      | 337.2x                 |
| January 580 Put   | 12/14/2001 | 1/19/2002       | 4,429   | 40                                      | 110.7x                 |
| December 600 Call | 12/19/2001 | 12/22/2001      | 50,988  | 2,363                                   | 21.6x                  |
| January 600 Call  | 12/19/2001 | 1/19/2002       | 20,231  | 759                                     | 26.7x                  |
| December 590 Put  | 12/19/2001 | 12/22/2001      | 50,913  | 3,169                                   | 16.1x                  |
| January 600 Call  | 1/3/2002   | 1/19/2002       | 57,613  | 877                                     | 65.7x                  |
| January 590 Put   | 1/3/2002   | 1/19/2002       | 57,613  | 3,058                                   | 18.8x                  |
| January 605 Call  | 1/4/2002   | 1/19/2002       | 57,055  | 471                                     | 121.1x                 |
| January 595 Put   | 1/4/2002   | 1/19/2002       | 57,055  | 1,455                                   | 39.2x                  |
| January 605 Call  | 1/7/2002   | 1/19/2002       | 75,635  | 114                                     | 663.5x                 |
| January 595 Put   | 1/7/2002   | 1/19/2002       | 75,635  | 555                                     | 136.3x                 |
| January 600 Call  | 1/9/2002   | 1/19/2002       | 182,796   | 3,053                                   | 59.9x                  |
| January 590 Put   | 1/9/2002   | 1/19/2002       | 182,796   | 4,709                                   | 38.8x                  |
| February 575 Put  | 1/18/2002  | 2/16/2002       | 373,099   | 1,471                                   | 253.6x                 |
| January 590 Put   | 1/18/2002  | 1/19/2002       | 240,409   | 222                                     | 1082.9x                |
| January 595 Put   | 1/18/2002  | 1/19/2002       | 132,690   | 34                                      | 3902.6x                |
| February 585 Call | 1/22/2002  | 2/16/2002       | 373,099   | 74                                      | 5041.9x                |
| February 585 Call | 1/25/2002  | 2/16/2002       | 361   | 293                                     | 1.2x                   |
| February 575 Put  | 1/25/2002  | 2/16/2002       | 361   | 712                                     | 0.5x                   |
| February 585 Call | 2/13/2002  | 2/16/2002       | 106,889   | 1,058                                   | 101.0x                 |
| February 575 Put  | 2/13/2002  | 2/16/2002       | 106,889   | 715                                     | 149.5x                 |
| February 585 Call | 2/14/2002  | 2/16/2002       | 78,491  | 695                                     | 112.9x                 |
| February 575 Put  | 2/14/2002  | 2/16/2002       | 78,491  | 714                                     | 109.9x                 |
| February 575 Put  | 2/15/2002  | 2/16/2002       | 198,132   | 542                                     | 365.6x                 |
| March 560 Call    | 2/22/2002  | 3/16/2002       | 85,482  | 2,020                                   | 42.3x                  |
| March 550 Put     | 2/22/2002  | 3/16/2002       | 85,482  | 2,009                                   | 42.5x                  |
| March 565 Call    | 2/25/2002  | 3/16/2002       | 42,758  | 1,129                                   | 37.9x                  |
| March 555 Put     | 2/25/2002  | 3/16/2002       | 42,758  | 2,298                                   | 18.6x                  |
| March 570 Call    | 2/28/2002  | 3/16/2002       | 81,379  | 1,847                                   | 44.1x                  |

**Split-Strike Conversion IA Business Options Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

| Option         | Trade Date | Expiration Date | IA Business<br>Purported<br>Volume <sup>2</sup> | Actual<br>Market<br>Volume <sup>3</sup> | Magnitude <sup>4</sup> |
|----------------|------------|-----------------|---|---|------------------------|
| March 560 Put  | 2/28/2002  | 3/16/2002       | 81,311  | 4,641                                   | 17.5x                  |
| March 570 Call | 3/1/2002   | 3/16/2002       | 386,390   | 4,113                                   | 93.9x                  |
| March 575 Call | 3/1/2002   | 3/16/2002       | 193,195   | 2,108                                   | 91.6x                  |
| March 565 Put  | 3/1/2002   | 3/16/2002       | 193,195   | 1,279                                   | 151.1x                 |
| March 570 Call | 3/11/2002  | 3/16/2002       | 68  | 598                                     | 0.1x                   |
| March 560 Call | 3/13/2002  | 3/16/2002       | 85,482  | 135                                     | 633.2x                 |
| March 565 Call | 3/13/2002  | 3/16/2002       | 42,758  | 131                                     | 326.4x                 |
| March 570 Call | 3/13/2002  | 3/16/2002       | 81,311  | 383                                     | 212.3x                 |
| April 585 Put  | 3/13/2002  | 4/20/2002       | 209,551   | 106                                     | 1976.9x                |
| April 595 Call | 3/14/2002  | 4/20/2002       | 402,746   | 43                                      | 9366.2x                |
| March 575 Call | 3/14/2002  | 3/16/2002       | 193,195   | 110                                     | 1756.3x                |
| April 585 Put  | 3/14/2002  | 4/20/2002       | 193,195   | 280                                     | 690.0x                 |
| April 595 Call | 3/19/2002  | 4/20/2002       | 621   | 137                                     | 4.5x                   |
| April 585 Put  | 3/19/2002  | 4/20/2002       | 621   | 333                                     | 1.9x                   |
| April 595 Call | 3/22/2002  | 4/20/2002       | 177   | 198                                     | 0.9x                   |
| April 585 Put  | 3/22/2002  | 4/20/2002       | 177   | 165                                     | 1.1x                   |
| April 595 Call | 3/28/2002  | 4/20/2002       | 5   | 543                                     | 0.0x                   |
| April 585 Put  | 3/28/2002  | 4/20/2002       | 5   | 62                                      | 0.1x                   |
| April 595 Call | 4/8/2002   | 4/20/2002       | 334   | 77                                      | 4.3x                   |
| April 585 Put  | 4/8/2002   | 4/20/2002       | 334   | 175                                     | 1.9x                   |
| April 595 Call | 4/10/2002  | 4/20/2002       | 238,435   | 379                                     | 629.1x                 |
| April 585 Put  | 4/11/2002  | 4/20/2002       | 238,435   | 17                                      | 14025.6x               |
| April 595 Call | 4/15/2002  | 4/20/2002       | 97,810  | 185                                     | 528.7x                 |
| April 585 Put  | 4/15/2002  | 4/20/2002       | 97,810  | 8                                       | 12226.3x               |
| April 560 Call | 4/16/2002  | 4/20/2002       | 91,518  | 5,232                                   | 17.5x                  |
| April 545 Put  | 4/16/2002  | 4/20/2002       | 91,518  | 2,677                                   | 34.2x                  |
| April 595 Call | 4/17/2002  | 4/20/2002       | 65,372  | 168                                     | 389.1x                 |
| April 585 Put  | 4/17/2002  | 4/20/2002       | 65,372  | 11                                      | 5942.9x                |
| April 560 Call | 4/18/2002  | 4/20/2002       | 91,518  | 12,424                                  | 7.4x                   |
| April 545 Put  | 4/18/2002  | 4/20/2002       | 91,518  | 2,813                                   | 32.5x                  |
| May 540 Call   | 4/30/2002  | 5/18/2002       | 80,470  | 1,813                                   | 44.4x                  |
| May 525 Put    | 4/30/2002  | 5/18/2002       | 80,470  | 794                                     | 101.3x                 |
| May 545 Call   | 5/1/2002   | 5/18/2002       | 79,872  | 1,265                                   | 63.1x                  |
| May 530 Put    | 5/1/2002   | 5/18/2002       | 79,872  | 4,263                                   | 18.7x                  |
| May 530 Call   | 5/6/2002   | 5/18/2002       | 241,919   | 2,339                                   | 103.4x                 |
| May 540 Call   | 5/6/2002   | 5/18/2002       | 80,470  | 2,702                                   | 29.8x                  |
| May 545 Call   | 5/6/2002   | 5/18/2002       | 79,872  | 534                                     | 149.6x                 |
| May 520 Put    | 5/6/2002   | 5/18/2002       | 241,919   | 4,413                                   | 54.8x                  |
| May 525 Put    | 5/6/2002   | 5/18/2002       | 80,470  | 4,545                                   | 17.7x                  |
| May 530 Put    | 5/6/2002   | 5/18/2002       | 79,872  | 4,652                                   | 17.2x                  |
| May 530 Call   | 5/7/2002   | 5/18/2002       | 202,931   | 2,414                                   | 84.1x                  |
| May 520 Put    | 5/7/2002   | 5/18/2002       | 202,931   | 3,121                                   | 65.0x                  |
| May 530 Call   | 5/15/2002  | 5/18/2002       | 91,849  | 823                                     | 111.6x                 |
| May 520 Put    | 5/15/2002  | 5/18/2002       | 91,849  | 2,213                                   | 41.5x                  |
| May 530 Call   | 5/16/2002  | 5/18/2002       | 118,246   | 539                                     | 219.4x                 |
| May 520 Put    | 5/16/2002  | 5/18/2002       | 118,246   | 1,042                                   | 113.5x                 |
| June 560 Call  | 5/17/2002  | 6/22/2002       | 116,375   | 1,326                                   | 87.8x                  |
| May 530 Call   | 5/17/2002  | 5/18/2002       | 234,739   | 169                                     | 1389.0x                |
| June 550 Put   | 5/17/2002  | 6/22/2002       | 116,375   | 2,442                                   | 47.7x                  |
| June 560 Call  | 5/21/2002  | 6/22/2002       | 1   | 2,251                                   | 0.0x                   |
| June 550 Put   | 5/21/2002  | 6/22/2002       | 1   | 852                                     | 0.0x                   |
| June 560 Call  | 5/28/2002  | 6/22/2002       | 2,157   | 1,293                                   | 1.7x                   |
| June 550 Put   | 5/28/2002  | 6/22/2002       | 2,157   | 215                                     | 10.0x                  |
| June 500 Put   | 6/3/2002   | 6/22/2002       | 1,300   | 3,520                                   | 0.4x                   |
| June 490 Put   | 6/4/2002   | 6/22/2002       | 800   | 2,095                                   | 0.4x                   |
| June 560 Call  | 6/5/2002   | 6/22/2002       | 114,217   | 563                                     | 202.9x                 |

**Split-Strike Conversion IA Business Options Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

| Option            | Trade Date | Expiration Date | IA Business<br>Purported<br>Volume <sup>2</sup> | Actual<br>Market<br>Volume <sup>3</sup> | Magnitude <sup>4</sup> |
|-------------------|------------|-----------------|---|---|------------------------|
| June 550 Put      | 6/5/2002   | 6/22/2002       | 114,217   | 363                                     | 314.6x                 |
| July 470 Put      | 6/11/2002  | 7/20/2002       | 21  | 71                                      | 0.3x                   |
| June 490 Put      | 6/14/2002  | 6/22/2002       | 800   | 9,406                                   | 0.1x                   |
| June 500 Put      | 6/14/2002  | 6/22/2002       | 1,300   | 11,558                                  | 0.1x                   |
| July 490 Put      | 6/17/2002  | 7/20/2002       | 400   | 371                                     | 1.1x                   |
| July 500 Call     | 6/24/2002  | 7/20/2002       | 53,535  | 5,636                                   | 9.5x                   |
| July 470 Put      | 6/24/2002  | 7/20/2002       | 21  | 1,055                                   | 0.0x                   |
| July 490 Put      | 6/24/2002  | 7/20/2002       | 53,535  | 2,035                                   | 26.3x                  |
| July 490 Put      | 6/25/2002  | 7/20/2002       | 400   | 1,958                                   | 0.2x                   |
| July 500 Call     | 6/28/2002  | 7/20/2002       | 52  | 3,713                                   | 0.0x                   |
| July 490 Put      | 6/28/2002  | 7/20/2002       | 52  | 2,202                                   | 0.0x                   |
| July 500 Call     | 7/1/2002   | 7/20/2002       | 1,778   | 4,336                                   | 0.4x                   |
| July 500 Call     | 7/5/2002   | 7/20/2002       | 1,778   | 3,653                                   | 0.5x                   |
| July 490 Put      | 7/8/2002   | 7/20/2002       | 125   | 1,253                                   | 0.1x                   |
| July 500 Call     | 7/16/2002  | 7/20/2002       | 53,483  | 1,438                                   | 37.2x                  |
| July 490 Put      | 7/16/2002  | 7/20/2002       | 53,483  | 235                                     | 227.6x                 |
| July 490 Put      | 7/19/2002  | 7/20/2002       | 125   | 70                                      | 1.8x                   |
| August 400 Call   | 7/24/2002  | 8/17/2002       | 273,501   | 974                                     | 280.8x                 |
| August 390 Put    | 7/24/2002  | 8/17/2002       | 273,501   | 1,161                                   | 235.6x                 |
| August 425 Call   | 7/25/2002  | 8/17/2002       | 160,231   | 1,832                                   | 87.5x                  |
| August 415 Put    | 7/25/2002  | 8/17/2002       | 160,231   | 1,171                                   | 136.8x                 |
| August 400 Call   | 7/26/2002  | 8/17/2002       | 5   | 116                                     | 0.0x                   |
| August 430 Call   | 7/26/2002  | 8/17/2002       | 157,098   | 1,991                                   | 78.9x                  |
| August 390 Put    | 7/26/2002  | 8/17/2002       | 5   | 708                                     | 0.0x                   |
| August 420 Put    | 7/26/2002  | 8/17/2002       | 157,098   | 1,196                                   | 131.4x                 |
| August 400 Call   | 7/31/2002  | 8/17/2002       | 22  | 246                                     | 0.1x                   |
| August 390 Put    | 7/31/2002  | 8/17/2002       | 22  | 495                                     | 0.0x                   |
| August 400 Call   | 8/9/2002   | 8/17/2002       | 490   | 210                                     | 2.3x                   |
| August 390 Put    | 8/9/2002   | 8/17/2002       | 490   | 1,253                                   | 0.4x                   |
| August 450 Call   | 8/13/2002  | 8/17/2002       | 590,335   | 2,576                                   | 229.2x                 |
| August 455 Call   | 8/13/2002  | 8/17/2002       | 590,335   | 5,661                                   | 104.3x                 |
| August 450 Put    | 8/13/2002  | 8/17/2002       | 590,335   | 7,872                                   | 75.0x                  |
| August 455 Call   | 8/14/2002  | 8/17/2002       | 176,753   | 11,222                                  | 15.8x                  |
| August 450 Put    | 8/14/2002  | 8/17/2002       | 176,753   | 6,985                                   | 25.3x                  |
| August 455 Call   | 8/15/2002  | 8/17/2002       | 111,923   | 1,918                                   | 58.4x                  |
| August 450 Put    | 8/15/2002  | 8/17/2002       | 111,923   | 3,756                                   | 29.8x                  |
| August 400 Call   | 8/16/2002  | 8/17/2002       | 273,006   | 30                                      | 9100.2x                |
| August 425 Call   | 8/16/2002  | 8/17/2002       | 160,231   | 10                                      | 16023.1x               |
| August 430 Call   | 8/16/2002  | 8/17/2002       | 157,098   | 48                                      | 3272.9x                |
| August 450 Call   | 8/16/2002  | 8/17/2002       | 590,335   | 1,078                                   | 547.6x                 |
| August 455 Call   | 8/16/2002  | 8/17/2002       | 301,659   | 240                                     | 1256.9x                |
| October 400 Put   | 9/26/2002  | 10/19/2002      | 18  | 3,789                                   | 0.0x                   |
| October 400 Put   | 9/27/2002  | 10/19/2002      | 18  | 2,954                                   | 0.0x                   |
| October 420 Call  | 9/30/2002  | 10/19/2002      | 40  | 4,876                                   | 0.0x                   |
| October 420 Call  | 10/11/2002 | 10/19/2002      | 82,959  | 6,298                                   | 13.2x                  |
| October 410 Put   | 10/11/2002 | 10/19/2002      | 82,959  | 6,407                                   | 12.9x                  |
| October 420 Call  | 10/15/2002 | 10/19/2002      | 40  | 3,330                                   | 0.0x                   |
| October 440 Call  | 10/15/2002 | 10/19/2002      | 93,204  | 6,931                                   | 13.4x                  |
| October 430 Put   | 10/15/2002 | 10/19/2002      | 93,204  | 7,634                                   | 12.2x                  |
| October 450 Call  | 10/16/2002 | 10/19/2002      | 238,711   | 5,439                                   | 43.9x                  |
| October 440 Put   | 10/16/2002 | 10/19/2002      | 238,711   | 8,327                                   | 28.7x                  |
| November 455 Call | 10/18/2002 | 11/16/2002      | 414,874   | 253                                     | 1639.8x                |
| October 420 Call  | 10/18/2002 | 10/19/2002      | 82,959  | 80                                      | 1037.0x                |
| October 440 Call  | 10/18/2002 | 10/19/2002      | 93,204  | 4,189                                   | 22.2x                  |
| November 445 Put  | 10/18/2002 | 11/16/2002      | 414,874   | 1,830                                   | 226.7x                 |
| November 455 Call | 10/21/2002 | 11/16/2002      | 124   | 392                                     | 0.3x                   |



**Split-Strike Conversion IA Business Options Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

| Option            | Trade Date | Expiration Date | IA Business<br>Purported<br>Volume <sup>2</sup> | Actual<br>Market<br>Volume <sup>3</sup> | Magnitude <sup>4</sup> |
|-------------------|------------|-----------------|---|---|------------------------|
| November 445 Put  | 10/21/2002 | 11/16/2002      | 124   | 893                                     | 0.1x                   |
| November 455 Call | 10/28/2002 | 11/16/2002      | 899   | 620                                     | 1.5x                   |
| November 445 Put  | 10/28/2002 | 11/16/2002      | 899   | 582                                     | 1.5x                   |
| November 455 Call | 10/31/2002 | 11/16/2002      | 142   | 1,030                                   | 0.1x                   |
| November 460 Call | 10/31/2002 | 11/16/2002      | 500   | 1,779                                   | 0.3x                   |
| November 445 Put  | 10/31/2002 | 11/16/2002      | 142   | 674                                     | 0.2x                   |
| November 455 Call | 11/4/2002  | 11/16/2002      | 9   | 992                                     | 0.0x                   |
| November 445 Put  | 11/4/2002  | 11/16/2002      | 9   | 1,742                                   | 0.0x                   |
| November 455 Call | 11/5/2002  | 11/16/2002      | 50  | 338                                     | 0.1x                   |
| November 460 Call | 11/6/2002  | 11/16/2002      | 500   | 1,369                                   | 0.4x                   |
| November 460 Put  | 11/6/2002  | 11/16/2002      | 450   | 5,080                                   | 0.1x                   |
| November 455 Call | 11/12/2002 | 11/16/2002      | 78,186  | 2,729                                   | 28.7x                  |
| November 445 Put  | 11/12/2002 | 11/16/2002      | 78,186  | 2,659                                   | 29.4x                  |
| November 455 Call | 11/13/2002 | 11/16/2002      | 61,273  | 9,791                                   | 6.3x                   |
| November 445 Put  | 11/13/2002 | 11/16/2002      | 61,273  | 8,331                                   | 7.4x                   |
| November 460 Put  | 11/13/2002 | 11/16/2002      | 450   | 2,038                                   | 0.2x                   |
| November 455 Call | 11/14/2002 | 11/16/2002      | 57,345  | 5,094                                   | 11.3x                  |
| November 445 Put  | 11/14/2002 | 11/16/2002      | 57,345  | 4,692                                   | 12.2x                  |
| November 455 Call | 11/15/2002 | 11/16/2002      | 217,088   | 4,287                                   | 50.6x                  |
| December 465 Put  | 12/2/2002  | 12/21/2002      | 3,044   | 630                                     | 4.8x                   |
| December 460 Put  | 12/16/2002 | 12/21/2002      | 5,814   | 5,847                                   | 1.0x                   |
| December 465 Put  | 12/16/2002 | 12/21/2002      | 3,044   | 1,132                                   | 2.7x                   |
| December 460 Put  | 12/18/2002 | 12/21/2002      | 5,814   | 3,388                                   | 1.7x                   |
| January 470 Call  | 1/6/2003   | 1/18/2003       | 115,118   | 4,517                                   | 25.5x                  |
| January 460 Put   | 1/6/2003   | 1/18/2003       | 115,118   | 5,121                                   | 22.5x                  |
| January 475 Call  | 1/7/2003   | 1/18/2003       | 114,252   | 3,222                                   | 35.5x                  |
| January 465 Put   | 1/7/2003   | 1/18/2003       | 114,252   | 1,617                                   | 70.7x                  |
| January 470 Call  | 1/8/2003   | 1/18/2003       | 87,924  | 4,681                                   | 18.8x                  |
| January 460 Put   | 1/8/2003   | 1/18/2003       | 87,924  | 5,481                                   | 16.0x                  |
| January 470 Call  | 1/9/2003   | 1/18/2003       | 245,588   | 6,136                                   | 40.0x                  |
| January 460 Put   | 1/9/2003   | 1/18/2003       | 245,588   | 5,206                                   | 47.2x                  |
| February 465 Call | 1/17/2003  | 2/22/2003       | 562,882   | 348                                     | 1617.5x                |
| January 470 Call  | 1/17/2003  | 1/18/2003       | 448,630   | 1,163                                   | 385.8x                 |
| January 475 Call  | 1/17/2003  | 1/18/2003       | 114,252   | 63                                      | 1813.5x                |
| February 455 Put  | 1/17/2003  | 2/22/2003       | 562,934   | 1,001                                   | 562.4x                 |
| January 460 Put   | 1/17/2003  | 1/18/2003       | 466,630   | 11,577                                  | 40.3x                  |
| January 465 Put   | 1/17/2003  | 1/18/2003       | 114,252   | 3,365                                   | 34.0x                  |
| February 465 Call | 1/28/2003  | 2/22/2003       | 1,323   | 226                                     | 5.9x                   |
| February 455 Put  | 1/28/2003  | 2/22/2003       | 1,375   | 30                                      | 45.8x                  |
| February 465 Call | 1/31/2003  | 2/22/2003       | 14  | 328                                     | 0.0x                   |
| February 455 Put  | 1/31/2003  | 2/22/2003       | 14  | 30                                      | 0.5x                   |
| February 465 Call | 2/18/2003  | 2/22/2003       | 91,963  | 1,731                                   | 53.1x                  |
| February 455 Put  | 2/18/2003  | 2/22/2003       | 91,963  | 15                                      | 6130.9x                |
| February 465 Call | 2/19/2003  | 2/22/2003       | 117,483   | N/A                                     | N/A                    |
| February 455 Put  | 2/19/2003  | 2/22/2003       | 117,483   | 5                                       | 23496.6x               |
| February 465 Call | 2/20/2003  | 2/22/2003       | 87,728  | N/A                                     | N/A                    |
| February 455 Put  | 2/20/2003  | 2/22/2003       | 87,728  | 4                                       | 21932.0x               |
| February 455 Put  | 2/21/2003  | 2/22/2003       | 264,119   | 9                                       | 29346.6x               |
| March 410 Call    | 3/12/2003  | 3/22/2003       | 410,579   | 4,538                                   | 90.5x                  |
| March 400 Put     | 3/12/2003  | 3/22/2003       | 410,579   | 7,089                                   | 57.9x                  |
| March 420 Call    | 3/13/2003  | 3/22/2003       | 165,409   | 5,329                                   | 31.0x                  |
| March 410 Put     | 3/13/2003  | 3/22/2003       | 165,409   | 5,747                                   | 28.8x                  |
| March 430 Call    | 3/14/2003  | 3/22/2003       | 74,933  | 3,319                                   | 22.6x                  |
| March 420 Put     | 3/14/2003  | 3/22/2003       | 74,933  | 5,327                                   | 14.1x                  |
| March 410 Call    | 3/19/2003  | 3/22/2003       | 70,665  | 268                                     | 263.7x                 |
| March 420 Call    | 3/19/2003  | 3/22/2003       | 62,797  | 1,564                                   | 40.2x                  |

**Split-Strike Conversion IA Business Options Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

| Option         | Trade Date | Expiration Date | IA Business<br>Purported<br>Volume <sup>2</sup> | Actual<br>Market<br>Volume <sup>3</sup> | Magnitude <sup>4</sup> |
|----------------|------------|-----------------|---|---|------------------------|
| March 430 Call | 3/19/2003  | 3/22/2003       | 28,389  | 1,832                                   | 15.5x                  |
| March 400 Put  | 3/19/2003  | 3/22/2003       | 70,665  | 1,908                                   | 37.0x                  |
| March 410 Put  | 3/19/2003  | 3/22/2003       | 62,797  | 1,940                                   | 32.4x                  |
| March 420 Put  | 3/19/2003  | 3/22/2003       | 28,389  | 3,710                                   | 7.7x                   |
| March 410 Call | 3/20/2003  | 3/22/2003       | 55,357  | 82                                      | 675.1x                 |
| March 420 Call | 3/20/2003  | 3/22/2003       | 49,199  | 278                                     | 177.0x                 |
| March 430 Call | 3/20/2003  | 3/22/2003       | 22,253  | 1,315                                   | 16.9x                  |
| March 400 Put  | 3/20/2003  | 3/22/2003       | 55,357  | 5,698                                   | 9.7x                   |
| March 410 Put  | 3/20/2003  | 3/22/2003       | 49,199  | 1,622                                   | 30.3x                  |
| March 420 Put  | 3/20/2003  | 3/22/2003       | 22,253  | 2,889                                   | 7.7x                   |
| March 410 Call | 3/21/2003  | 3/22/2003       | 284,557   | 499                                     | 570.3x                 |
| March 420 Call | 3/21/2003  | 3/22/2003       | 53,413  | 504                                     | 106.0x                 |
| March 430 Call | 3/21/2003  | 3/22/2003       | 24,291  | 445                                     | 54.6x                  |
| May 455 Call   | 3/31/2003  | 5/17/2003       | 79  | 785                                     | 0.1x                   |
| May 455 Call   | 4/7/2003   | 5/17/2003       | 79  | 57                                      | 1.4x                   |
| May 470 Call   | 5/1/2003   | 5/17/2003       | 69,600  | 5,776                                   | 12.0x                  |
| May 460 Put    | 5/1/2003   | 5/17/2003       | 69,600  | 5,313                                   | 13.1x                  |
| May 475 Call   | 5/2/2003   | 5/17/2003       | 99,555  | 4,193                                   | 23.7x                  |
| May 465 Put    | 5/2/2003   | 5/17/2003       | 99,555  | 2,549                                   | 39.1x                  |
| May 480 Call   | 5/5/2003   | 5/17/2003       | 60,396  | 2,026                                   | 29.8x                  |
| May 470 Put    | 5/5/2003   | 5/17/2003       | 60,396  | 3,173                                   | 19.0x                  |
| May 480 Call   | 5/6/2003   | 5/17/2003       | 83,005  | 4,774                                   | 17.4x                  |
| May 470 Put    | 5/6/2003   | 5/17/2003       | 83,005  | 4,761                                   | 17.4x                  |
| May 475 Call   | 5/8/2003   | 5/17/2003       | 195,813   | 3,910                                   | 50.1x                  |
| May 465 Put    | 5/8/2003   | 5/17/2003       | 195,813   | 4,823                                   | 40.6x                  |
| May 470 Call   | 5/13/2003  | 5/17/2003       | 33,898  | 2,730                                   | 12.4x                  |
| May 475 Call   | 5/13/2003  | 5/17/2003       | 1,447   | 4,409                                   | 0.3x                   |
| May 480 Call   | 5/13/2003  | 5/17/2003       | 350   | 7,416                                   | 0.0x                   |
| May 460 Put    | 5/13/2003  | 5/17/2003       | 170   | 3,821                                   | 0.0x                   |
| May 465 Put    | 5/13/2003  | 5/17/2003       | 1,447   | 3,437                                   | 0.4x                   |
| May 470 Put    | 5/13/2003  | 5/17/2003       | 350   | 8,227                                   | 0.0x                   |
| June 485 Call  | 5/16/2003  | 6/21/2003       | 508,270   | 786                                     | 646.7x                 |
| May 470 Call   | 5/16/2003  | 5/17/2003       | 69,770  | 2,885                                   | 24.2x                  |
| May 475 Call   | 5/16/2003  | 5/17/2003       | 305,971   | 15,474                                  | 19.8x                  |
| June 475 Put   | 5/16/2003  | 6/21/2003       | 508,270   | 3,119                                   | 163.0x                 |
| June 465 Call  | 5/21/2003  | 6/21/2003       | 50  | 937                                     | 0.1x                   |
| June 485 Call  | 5/23/2003  | 6/21/2003       | 1,431   | 688                                     | 2.1x                   |
| June 475 Put   | 5/23/2003  | 6/21/2003       | 1,431   | 213                                     | 6.7x                   |
| June 480 Call  | 5/27/2003  | 6/21/2003       | 65,841  | 3,250                                   | 20.3x                  |
| June 485 Call  | 5/27/2003  | 6/21/2003       | 57  | 1,489                                   | 0.0x                   |
| June 470 Put   | 5/27/2003  | 6/21/2003       | 65,841  | 4,470                                   | 14.7x                  |
| June 475 Put   | 5/27/2003  | 6/21/2003       | 57  | 1,968                                   | 0.0x                   |
| June 480 Call  | 6/16/2003  | 6/21/2003       | 17,574  | 793                                     | 22.2x                  |
| June 485 Call  | 6/16/2003  | 6/21/2003       | 83,916  | 443                                     | 189.4x                 |
| June 470 Put   | 6/16/2003  | 6/21/2003       | 17,574  | 1,526                                   | 11.5x                  |
| June 475 Put   | 6/16/2003  | 6/21/2003       | 83,916  | 2,105                                   | 39.9x                  |
| June 480 Call  | 6/17/2003  | 6/21/2003       | 17,128  | 905                                     | 18.9x                  |
| June 485 Call  | 6/17/2003  | 6/21/2003       | 81,701  | 408                                     | 200.2x                 |
| June 470 Put   | 6/17/2003  | 6/21/2003       | 17,128  | 1,276                                   | 13.4x                  |
| June 475 Put   | 6/17/2003  | 6/21/2003       | 81,701  | 1,920                                   | 42.6x                  |
| June 480 Call  | 6/19/2003  | 6/21/2003       | 13,722  | 171                                     | 80.2x                  |
| June 485 Call  | 6/19/2003  | 6/21/2003       | 65,375  | 45                                      | 1452.8x                |
| June 470 Put   | 6/19/2003  | 6/21/2003       | 13,722  | 160                                     | 85.8x                  |
| June 475 Put   | 6/19/2003  | 6/21/2003       | 65,375  | 128                                     | 510.7x                 |
| June 465 Call  | 6/20/2003  | 6/21/2003       | 50  | 12                                      | 4.2x                   |
| June 480 Call  | 6/20/2003  | 6/21/2003       | 17,417  | 948                                     | 18.4x                  |

**Split-Strike Conversion IA Business Options Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

| Option             | Trade Date | Expiration Date | IA Business<br>Purported<br>Volume <sup>2</sup> | Actual<br>Market<br>Volume <sup>3</sup> | Magnitude <sup>4</sup> |
|--------------------|------------|-----------------|---|---|------------------------|
| June 485 Call      | 6/20/2003  | 6/21/2003       | 272,962   | 73                                      | 3739.2x                |
| July 500 Call      | 7/1/2003   | 7/19/2003       | 116,864   | 6,221                                   | 18.8x                  |
| August 500 Put     | 7/1/2003   | 8/16/2003       | 50  | 65                                      | 0.8x                   |
| July 485 Put       | 7/1/2003   | 7/19/2003       | 116,864   | 3,512                                   | 33.3x                  |
| July 500 Call      | 7/2/2003   | 7/19/2003       | 86,150  | 5,883                                   | 14.6x                  |
| July 490 Put       | 7/2/2003   | 7/19/2003       | 86,150  | 3,472                                   | 24.8x                  |
| July 505 Call      | 7/3/2003   | 7/19/2003       | 48,023  | 1,355                                   | 35.4x                  |
| July 495 Put       | 7/3/2003   | 7/19/2003       | 48,023  | 1,494                                   | 32.1x                  |
| July 505 Call      | 7/7/2003   | 7/19/2003       | 296,089   | 2,421                                   | 122.3x                 |
| July 495 Put       | 7/7/2003   | 7/19/2003       | 296,089   | 2,644                                   | 112.0x                 |
| July 500 Call      | 7/11/2003  | 7/19/2003       | 201,930   | 5,160                                   | 39.1x                  |
| July 505 Call      | 7/11/2003  | 7/19/2003       | 343,216   | 3,719                                   | 92.3x                  |
| July 500 Call      | 7/14/2003  | 7/19/2003       | 201,930   | 3,680                                   | 54.9x                  |
| July 505 Call      | 7/14/2003  | 7/19/2003       | 343,216   | 4,811                                   | 71.3x                  |
| August 510 Call    | 7/18/2003  | 8/16/2003       | 545,146   | 1,451                                   | 375.7x                 |
| July 500 Call      | 7/18/2003  | 7/19/2003       | 201,930   | 24,032                                  | 8.4x                   |
| August 500 Put     | 7/18/2003  | 8/16/2003       | 545,146   | 2,444                                   | 223.1x                 |
| August 510 Call    | 7/25/2003  | 8/16/2003       | 812   | 11,924                                  | 0.1x                   |
| August 500 Put     | 7/25/2003  | 8/16/2003       | 812   | 2,459                                   | 0.3x                   |
| August 510 Call    | 7/31/2003  | 8/16/2003       | 124   | 5,993                                   | 0.0x                   |
| August 500 Put     | 7/31/2003  | 8/16/2003       | 174   | 7,889                                   | 0.0x                   |
| August 510 Call    | 8/8/2003   | 8/16/2003       | 292   | 1,078                                   | 0.3x                   |
| August 500 Put     | 8/8/2003   | 8/16/2003       | 292   | 1,145                                   | 0.3x                   |
| August 510 Call    | 8/12/2003  | 8/16/2003       | 134,006   | 2,874                                   | 46.6x                  |
| August 500 Put     | 8/12/2003  | 8/16/2003       | 134,006   | 4,056                                   | 33.0x                  |
| August 510 Call    | 8/13/2003  | 8/16/2003       | 59,010  | 2,778                                   | 21.2x                  |
| August 500 Put     | 8/13/2003  | 8/16/2003       | 59,010  | 4,861                                   | 12.1x                  |
| August 510 Call    | 8/14/2003  | 8/16/2003       | 351,318   | 3,704                                   | 94.8x                  |
| August 500 Put     | 8/14/2003  | 8/16/2003       | 351,318   | 6,253                                   | 56.2x                  |
| September 500 Call | 8/26/2003  | 9/20/2003       | 25  | 5,229                                   | 0.0x                   |
| September 505 Call | 8/29/2003  | 9/20/2003       | 680   | 1,846                                   | 0.4x                   |
| September 510 Call | 8/29/2003  | 9/20/2003       | 500   | 2,497                                   | 0.2x                   |
| September 500 Call | 9/2/2003   | 9/20/2003       | 25  | 1,621                                   | 0.0x                   |
| September 515 Call | 9/2/2003   | 9/20/2003       | 305,204   | 2,381                                   | 128.2x                 |
| September 505 Put  | 9/2/2003   | 9/20/2003       | 304,987   | 2,851                                   | 107.0x                 |
| September 510 Call | 9/3/2003   | 9/20/2003       | 200   | 7,584                                   | 0.0x                   |
| September 520 Call | 9/3/2003   | 9/20/2003       | 84,909  | 3,455                                   | 24.6x                  |
| September 505 Put  | 9/3/2003   | 9/20/2003       | 217   | 3,689                                   | 0.1x                   |
| September 510 Put  | 9/3/2003   | 9/20/2003       | 84,909  | 5,057                                   | 16.8x                  |
| September 510 Call | 9/4/2003   | 9/20/2003       | 300   | 1,981                                   | 0.2x                   |
| September 515 Call | 9/4/2003   | 9/20/2003       | 217   | 1,550                                   | 0.1x                   |
| September 520 Call | 9/5/2003   | 9/20/2003       | 83,248  | 2,291                                   | 36.3x                  |
| September 505 Put  | 9/5/2003   | 9/20/2003       | 217   | 2,312                                   | 0.1x                   |
| September 510 Put  | 9/5/2003   | 9/20/2003       | 83,248  | 5,664                                   | 14.7x                  |
| September 505 Call | 9/8/2003   | 9/20/2003       | 680   | 3,525                                   | 0.2x                   |
| September 515 Call | 9/10/2003  | 9/20/2003       | 691   | 4,387                                   | 0.2x                   |
| September 505 Put  | 9/10/2003  | 9/20/2003       | 691   | 2,298                                   | 0.3x                   |
| September 515 Call | 9/11/2003  | 9/20/2003       | 3   | 3,310                                   | 0.0x                   |
| September 505 Put  | 9/11/2003  | 9/20/2003       | 3   | 2,015                                   | 0.0x                   |
| September 515 Call | 9/16/2003  | 9/20/2003       | 53,167  | 6,472                                   | 8.2x                   |
| September 520 Call | 9/16/2003  | 9/20/2003       | 75,611  | 5,661                                   | 13.4x                  |
| September 505 Put  | 9/16/2003  | 9/20/2003       | 53,167  | 4,987                                   | 10.7x                  |
| September 510 Put  | 9/16/2003  | 9/20/2003       | 75,611  | 8,403                                   | 9.0x                   |
| September 515 Call | 9/17/2003  | 9/20/2003       | 40,919  | 5,693                                   | 7.2x                   |
| September 520 Call | 9/17/2003  | 9/20/2003       | 58,247  | 6,283                                   | 9.3x                   |
| September 505 Put  | 9/17/2003  | 9/20/2003       | 40,919  | 2,279                                   | 18.0x                  |

**Split-Strike Conversion IA Business Options Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

| Option             | Trade Date | Expiration Date | IA Business<br>Purported<br>Volume <sup>2</sup> | Actual<br>Market<br>Volume <sup>3</sup> | Magnitude <sup>4</sup> |
|--------------------|------------|-----------------|---|---|------------------------|
| September 510 Put  | 9/17/2003  | 9/20/2003       | 58,247  | 8,031                                   | 7.3x                   |
| September 515 Call | 9/18/2003  | 9/20/2003       | 210,207   | 7,642                                   | 27.5x                  |
| September 520 Call | 9/18/2003  | 9/20/2003       | 34,299  | 16,464                                  | 2.1x                   |
| October 505 Put    | 9/18/2003  | 10/18/2003      | 495   | 303                                     | 1.6x                   |
| October 505 Put    | 9/19/2003  | 10/18/2003      | 550   | 672                                     | 0.8x                   |
| October 505 Put    | 9/26/2003  | 10/18/2003      | 1,045   | 763                                     | 1.4x                   |
| November 485 Put   | 10/1/2003  | 11/22/2003      | 61  | 83                                      | 0.7x                   |
| October 510 Put    | 10/2/2003  | 10/18/2003      | 129,043   | 2,516                                   | 51.3x                  |
| October 520 Call   | 10/3/2003  | 10/18/2003      | 129,043   | 6,490                                   | 19.9x                  |
| October 525 Call   | 10/7/2003  | 10/18/2003      | 119,635   | 2,319                                   | 51.6x                  |
| October 515 Put    | 10/7/2003  | 10/18/2003      | 119,635   | 3,090                                   | 38.7x                  |
| October 515 Put    | 10/8/2003  | 10/18/2003      | 312,035   | 2,763                                   | 112.9x                 |
| October 525 Call   | 10/9/2003  | 10/18/2003      | 312,035   | 5,584                                   | 55.9x                  |
| November 525 Call  | 10/16/2003 | 11/22/2003      | 560,713   | 250                                     | 2242.9x                |
| October 520 Call   | 10/16/2003 | 10/18/2003      | 129,043   | 9,701                                   | 13.3x                  |
| October 525 Call   | 10/16/2003 | 10/18/2003      | 431,670   | 13,166                                  | 32.8x                  |
| November 520 Put   | 10/16/2003 | 11/22/2003      | 560,713   | 897                                     | 625.1x                 |
| October 510 Put    | 10/16/2003 | 10/18/2003      | 129,043   | 4,208                                   | 30.7x                  |
| October 515 Put    | 10/16/2003 | 10/18/2003      | 431,670   | 6,673                                   | 64.7x                  |
| November 525 Call  | 10/21/2003 | 11/22/2003      | 360   | 500                                     | 0.7x                   |
| November 520 Put   | 10/21/2003 | 11/22/2003      | 360   | 2,684                                   | 0.1x                   |
| November 525 Call  | 10/22/2003 | 11/22/2003      | 7   | 3,332                                   | 0.0x                   |
| November 520 Put   | 10/22/2003 | 11/22/2003      | 7   | 2,653                                   | 0.0x                   |
| November 525 Call  | 10/28/2003 | 11/22/2003      | 136   | 3,086                                   | 0.0x                   |
| November 520 Put   | 10/28/2003 | 11/22/2003      | 136   | 632                                     | 0.2x                   |
| November 525 Call  | 11/5/2003  | 11/22/2003      | 18  | 2,323                                   | 0.0x                   |
| November 520 Put   | 11/5/2003  | 11/22/2003      | 18  | 2,611                                   | 0.0x                   |
| November 525 Call  | 11/7/2003  | 11/22/2003      | 2,159   | 7,415                                   | 0.3x                   |
| November 520 Put   | 11/7/2003  | 11/22/2003      | 2,159   | 3,773                                   | 0.6x                   |
| November 525 Call  | 11/17/2003 | 11/22/2003      | 85,287  | 6,908                                   | 12.3x                  |
| December 490 Put   | 11/17/2003 | 12/20/2003      | 61  | 743                                     | 0.1x                   |
| November 520 Put   | 11/17/2003 | 11/22/2003      | 85,287  | 4,940                                   | 17.3x                  |
| November 525 Call  | 11/18/2003 | 11/22/2003      | 88,524  | 5,854                                   | 15.1x                  |
| November 520 Put   | 11/18/2003 | 11/22/2003      | 88,524  | 4,774                                   | 18.5x                  |
| November 525 Call  | 11/19/2003 | 11/22/2003      | 78,847  | 15,701                                  | 5.0x                   |
| November 520 Put   | 11/19/2003 | 11/22/2003      | 78,847  | 3,716                                   | 21.2x                  |
| November 525 Call  | 11/20/2003 | 11/22/2003      | 307,307   | 3,387                                   | 90.7x                  |
| November 520 Put   | 11/20/2003 | 11/22/2003      | 307,307   | 5,386                                   | 57.1x                  |
| January 550 Call   | 11/28/2003 | 1/17/2004       | 5,216   | 206                                     | 25.3x                  |
| December 530 Call  | 12/8/2003  | 12/20/2003      | 247,455   | 3,033                                   | 81.6x                  |
| December 520 Put   | 12/8/2003  | 12/20/2003      | 247,455   | 3,473                                   | 71.3x                  |
| January 555 Call   | 12/17/2003 | 1/17/2004       | 10,418  | 1,020                                   | 10.2x                  |
| December 530 Call  | 12/19/2003 | 12/20/2003      | 82,485  | 1,240                                   | 66.5x                  |
| January 550 Call   | 12/30/2003 | 1/17/2004       | 5,216   | 2,978                                   | 1.8x                   |
| January 555 Call   | 12/30/2003 | 1/17/2004       | 10,418  | 957                                     | 10.9x                  |
| January 560 Call   | 1/5/2004   | 1/17/2004       | 309,691   | 3,326                                   | 93.1x                  |
| January 550 Put    | 1/5/2004   | 1/17/2004       | 309,691   | 4,430                                   | 69.9x                  |
| January 565 Call   | 1/7/2004   | 1/17/2004       | 109,548   | 1,038                                   | 105.5x                 |
| January 555 Put    | 1/7/2004   | 1/17/2004       | 109,548   | 4,050                                   | 27.0x                  |
| January 560 Call   | 1/8/2004   | 1/17/2004       | 26  | 7,841                                   | 0.0x                   |
| January 550 Put    | 1/8/2004   | 1/17/2004       | 26  | 3,446                                   | 0.0x                   |
| January 565 Call   | 1/12/2004  | 1/17/2004       | 116,199   | 3,279                                   | 35.4x                  |
| January 555 Put    | 1/12/2004  | 1/17/2004       | 116,199   | 3,337                                   | 34.8x                  |
| February 570 Call  | 1/16/2004  | 2/21/2004       | 535,412   | 1,515                                   | 353.4x                 |
| January 560 Call   | 1/16/2004  | 1/17/2004       | 309,683   | N/A                                     | N/A                    |
| January 565 Call   | 1/16/2004  | 1/17/2004       | 286,131   | N/A                                     | N/A                    |

**Split-Strike Conversion IA Business Options Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

| Option            | Trade Date | Expiration Date | IA Business<br>Purported<br>Volume <sup>2</sup> | Actual<br>Market<br>Volume <sup>3</sup> | Magnitude <sup>4</sup> |
|-------------------|------------|-----------------|---|---|------------------------|
| February 560 Put  | 1/16/2004  | 2/21/2004       | 535,412   | 2,324                                   | 230.4x                 |
| January 550 Put   | 1/16/2004  | 1/17/2004       | 18  | N/A                                     | N/A                    |
| January 555 Put   | 1/16/2004  | 1/17/2004       | 36  | N/A                                     | N/A                    |
| February 570 Call | 1/22/2004  | 2/21/2004       | 437   | 2,868                                   | 0.2x                   |
| February 560 Put  | 1/22/2004  | 2/21/2004       | 437   | 4,193                                   | 0.1x                   |
| February 570 Call | 1/27/2004  | 2/21/2004       | 609   | 3,550                                   | 0.2x                   |
| February 560 Put  | 1/27/2004  | 2/21/2004       | 609   | 3,257                                   | 0.2x                   |
| February 570 Call | 2/2/2004   | 2/21/2004       | 110   | 3,924                                   | 0.0x                   |
| February 560 Put  | 2/2/2004   | 2/21/2004       | 110   | 5,400                                   | 0.0x                   |
| February 570 Call | 2/5/2004   | 2/21/2004       | 1,441   | 3,196                                   | 0.5x                   |
| February 560 Put  | 2/5/2004   | 2/21/2004       | 1,441   | 3,507                                   | 0.4x                   |
| February 570 Call | 2/17/2004  | 2/21/2004       | 132,237   | 8,599                                   | 15.4x                  |
| February 560 Put  | 2/17/2004  | 2/21/2004       | 132,237   | 3,526                                   | 37.5x                  |
| February 570 Call | 2/18/2004  | 2/21/2004       | 96,827  | 10,301                                  | 9.4x                   |
| February 560 Put  | 2/18/2004  | 2/21/2004       | 96,827  | 2,377                                   | 40.7x                  |
| February 570 Call | 2/19/2004  | 2/21/2004       | 57,766  | 15,455                                  | 3.7x                   |
| February 560 Put  | 2/19/2004  | 2/21/2004       | 57,766  | 5,537                                   | 10.4x                  |
| February 570 Call | 2/20/2004  | 2/21/2004       | 70,749  | N/A                                     | N/A                    |
| February 560 Put  | 2/20/2004  | 2/21/2004       | 245,985   | N/A                                     | N/A                    |
| April 550 Put     | 3/5/2004   | 4/17/2004       | 45  | 1,053                                   | 0.0x                   |
| April 550 Put     | 3/23/2004  | 4/17/2004       | 45  | 810                                     | 0.1x                   |
| April 555 Call    | 4/1/2004   | 4/17/2004       | 86,197  | 4,908                                   | 17.6x                  |
| April 560 Call    | 4/1/2004   | 4/17/2004       | 177,983   | 5,199                                   | 34.2x                  |
| April 550 Put     | 4/1/2004   | 4/17/2004       | 264,180   | 3,762                                   | 70.2x                  |
| April 565 Call    | 4/2/2004   | 4/17/2004       | 106,685   | 3,740                                   | 28.5x                  |
| April 555 Put     | 4/2/2004   | 4/17/2004       | 106,685   | 7,893                                   | 13.5x                  |
| April 565 Call    | 4/5/2004   | 4/17/2004       | 99,715  | 3,555                                   | 28.0x                  |
| April 555 Put     | 4/5/2004   | 4/17/2004       | 99,715  | 3,626                                   | 27.5x                  |
| April 565 Call    | 4/6/2004   | 4/17/2004       | 76,646  | 3,563                                   | 21.5x                  |
| April 560 Put     | 4/6/2004   | 4/17/2004       | 76,646  | 4,872                                   | 15.7x                  |
| April 555 Call    | 4/7/2004   | 4/17/2004       | 17  | 1,983                                   | 0.0x                   |
| April 560 Call    | 4/7/2004   | 4/17/2004       | 761   | 7,368                                   | 0.1x                   |
| April 565 Call    | 4/7/2004   | 4/17/2004       | 57  | 5,691                                   | 0.0x                   |
| April 550 Put     | 4/7/2004   | 4/17/2004       | 778   | 3,881                                   | 0.2x                   |
| April 555 Put     | 4/7/2004   | 4/17/2004       | 42  | 3,738                                   | 0.0x                   |
| April 560 Put     | 4/7/2004   | 4/17/2004       | 15  | 3,105                                   | 0.0x                   |
| April 560 Call    | 4/13/2004  | 4/17/2004       | 188   | 12,460                                  | 0.0x                   |
| April 550 Put     | 4/13/2004  | 4/17/2004       | 188   | 8,439                                   | 0.0x                   |
| April 560 Call    | 4/15/2004  | 4/17/2004       | 13  | 6,600                                   | 0.0x                   |
| April 550 Put     | 4/15/2004  | 4/17/2004       | 13  | 17,624                                  | 0.0x                   |
| May 560 Call      | 4/16/2004  | 5/22/2004       | 546,190   | 1,198                                   | 455.9x                 |
| April 550 Put     | 4/16/2004  | 4/17/2004       | 263,201   | N/A                                     | N/A                    |
| April 555 Put     | 4/16/2004  | 4/17/2004       | 206,358   | N/A                                     | N/A                    |
| April 560 Put     | 4/16/2004  | 4/17/2004       | 76,631  | N/A                                     | N/A                    |
| May 555 Put       | 4/16/2004  | 5/22/2004       | 546,190   | 2,629                                   | 207.8x                 |
| May 560 Call      | 4/20/2004  | 5/22/2004       | 1,691   | 2,793                                   | 0.6x                   |
| May 555 Put       | 4/20/2004  | 5/22/2004       | 1,691   | 2,958                                   | 0.6x                   |
| May 560 Call      | 4/22/2004  | 5/22/2004       | 544,499   | 3,236                                   | 168.3x                 |
| May 560 Call      | 4/23/2004  | 5/22/2004       | 544,499   | 2,661                                   | 204.6x                 |
| May 560 Call      | 4/26/2004  | 5/22/2004       | 20  | 3,170                                   | 0.0x                   |
| May 555 Put       | 4/26/2004  | 5/22/2004       | 20  | 2,652                                   | 0.0x                   |
| May 560 Call      | 4/27/2004  | 5/22/2004       | 194   | 4,615                                   | 0.0x                   |
| May 555 Put       | 4/27/2004  | 5/22/2004       | 194   | 3,573                                   | 0.1x                   |
| May 560 Call      | 5/3/2004   | 5/22/2004       | 3   | 2,687                                   | 0.0x                   |
| May 555 Put       | 5/3/2004   | 5/22/2004       | 3   | 104                                     | 0.0x                   |
| June 525 Put      | 5/5/2004   | 6/19/2004       | 225   | 104                                     | 2.2x                   |

**Split-Strike Conversion IA Business Options Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

| Option             | Trade Date | Expiration Date | IA Business<br>Purported<br>Volume <sup>2</sup> | Actual<br>Market<br>Volume <sup>3</sup> | Magnitude <sup>4</sup> |
|--------------------|------------|-----------------|---|---|------------------------|
| June 535 Call      | 5/12/2004  | 6/19/2004       | 300   | 657                                     | 0.5x                   |
| June 525 Put       | 5/12/2004  | 6/19/2004       | 225   | 503                                     | 0.4x                   |
| May 560 Call       | 5/13/2004  | 5/22/2004       | 876   | 2,150                                   | 0.4x                   |
| May 555 Put        | 5/13/2004  | 5/22/2004       | 876   | 139                                     | 6.3x                   |
| May 535 Call       | 5/17/2004  | 5/22/2004       | 543,406   | 8,274                                   | 65.7x                  |
| May 560 Call       | 5/17/2004  | 5/22/2004       | 543,406   | 2,295                                   | 236.8x                 |
| May 530 Put        | 5/17/2004  | 5/22/2004       | 543,406   | 11,045                                  | 49.2x                  |
| May 555 Put        | 5/17/2004  | 5/22/2004       | 543,406   | 54                                      | 10063.1x               |
| May 535 Call       | 5/18/2004  | 5/22/2004       | 117,507   | 6,641                                   | 17.7x                  |
| May 530 Put        | 5/18/2004  | 5/22/2004       | 117,507   | 7,793                                   | 15.1x                  |
| May 535 Call       | 5/19/2004  | 5/22/2004       | 129,885   | 9,422                                   | 13.8x                  |
| May 530 Put        | 5/19/2004  | 5/22/2004       | 129,885   | 10,234                                  | 12.7x                  |
| May 535 Call       | 5/20/2004  | 5/22/2004       | 296,014   | 14,189                                  | 20.9x                  |
| May 530 Put        | 5/20/2004  | 5/22/2004       | 296,014   | 14,196                                  | 20.9x                  |
| June 545 Call      | 5/25/2004  | 6/19/2004       | 450   | 1,877                                   | 0.2x                   |
| June 535 Call      | 5/27/2004  | 6/19/2004       | 300   | 426                                     | 0.7x                   |
| June 545 Call      | 5/27/2004  | 6/19/2004       | 450   | 4,353                                   | 0.1x                   |
| June 555 Call      | 6/2/2004   | 6/19/2004       | 130,689   | 3,326                                   | 39.3x                  |
| June 545 Put       | 6/2/2004   | 6/19/2004       | 130,689   | 3,484                                   | 37.5x                  |
| June 555 Call      | 6/3/2004   | 6/19/2004       | 118,917   | 2,787                                   | 42.7x                  |
| June 545 Put       | 6/3/2004   | 6/19/2004       | 118,917   | 4,311                                   | 27.6x                  |
| June 555 Call      | 6/4/2004   | 6/19/2004       | 319,645   | 3,125                                   | 102.3x                 |
| June 545 Put       | 6/4/2004   | 6/19/2004       | 319,645   | 5,333                                   | 59.9x                  |
| June 555 Call      | 6/10/2004  | 6/19/2004       | 56  | 4,502                                   | 0.0x                   |
| June 545 Put       | 6/10/2004  | 6/19/2004       | 56  | 3,140                                   | 0.0x                   |
| June 555 Call      | 6/14/2004  | 6/19/2004       | 569,195   | 7,895                                   | 72.1x                  |
| June 545 Put       | 6/14/2004  | 6/19/2004       | 44  | 4,781                                   | 0.0x                   |
| June 550 Call      | 6/15/2004  | 6/19/2004       | 569,148   | 8,725                                   | 65.2x                  |
| July 555 Call      | 6/17/2004  | 7/17/2004       | 569,151   | 217                                     | 2622.8x                |
| June 550 Call      | 6/17/2004  | 6/19/2004       | 569,154   | 10,381                                  | 54.8x                  |
| July 550 Put       | 6/17/2004  | 7/17/2004       | 569,151   | 1,930                                   | 294.9x                 |
| June 545 Put       | 6/17/2004  | 6/19/2004       | 569,151   | 3,686                                   | 154.4x                 |
| July 555 Call      | 6/21/2004  | 7/17/2004       | 92,262  | 1,607                                   | 57.4x                  |
| July 550 Put       | 6/21/2004  | 7/17/2004       | 92,262  | 1,320                                   | 69.9x                  |
| July 555 Call      | 6/22/2004  | 7/17/2004       | 134,457   | 2,823                                   | 47.6x                  |
| July 550 Put       | 6/22/2004  | 7/17/2004       | 134,457   | 3,783                                   | 35.5x                  |
| July 555 Call      | 6/23/2004  | 7/17/2004       | 299,698   | 2,582                                   | 116.1x                 |
| July 550 Put       | 6/23/2004  | 7/17/2004       | 299,698   | 5,335                                   | 56.2x                  |
| July 555 Call      | 6/24/2004  | 7/17/2004       | 42,734  | 1,905                                   | 22.4x                  |
| July 550 Put       | 6/24/2004  | 7/17/2004       | 42,734  | 2,167                                   | 19.7x                  |
| August 530 Call    | 8/13/2004  | 8/21/2004       | 316,868   | 3,300                                   | 96.0x                  |
| August 520 Put     | 8/13/2004  | 8/21/2004       | 316,868   | 6,998                                   | 45.3x                  |
| August 530 Call    | 8/16/2004  | 8/21/2004       | 107,955   | 7,401                                   | 14.6x                  |
| August 520 Put     | 8/16/2004  | 8/21/2004       | 107,955   | 12,405                                  | 8.7x                   |
| August 530 Call    | 8/17/2004  | 8/21/2004       | 74,328  | 8,029                                   | 9.3x                   |
| August 525 Put     | 8/17/2004  | 8/21/2004       | 74,328  | 8,431                                   | 8.8x                   |
| August 530 Call    | 8/18/2004  | 8/21/2004       | 112,382   | 15,233                                  | 7.4x                   |
| August 525 Put     | 8/18/2004  | 8/21/2004       | 112,382   | 14,827                                  | 7.6x                   |
| August 530 Call    | 8/20/2004  | 8/21/2004       | 611,533   | 7,047                                   | 86.8x                  |
| September 540 Call | 8/20/2004  | 9/18/2004       | 611,533   | 854                                     | 716.1x                 |
| August 520 Put     | 8/20/2004  | 8/21/2004       | 424,823   | 173                                     | 2455.6x                |
| August 525 Put     | 8/20/2004  | 8/21/2004       | 186,710   | 4,390                                   | 42.5x                  |
| September 535 Put  | 8/20/2004  | 9/18/2004       | 611,533   | 2,108                                   | 290.1x                 |
| September 540 Call | 8/23/2004  | 9/18/2004       | 53  | 1,337                                   | 0.0x                   |
| September 535 Put  | 8/23/2004  | 9/18/2004       | 53  | 1,169                                   | 0.0x                   |
| September 540 Call | 8/24/2004  | 9/18/2004       | 113   | 1,517                                   | 0.1x                   |

**Split-Strike Conversion IA Business Options Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

| Option             | Trade Date | Expiration Date | IA Business<br>Purported<br>Volume <sup>2</sup> | Actual<br>Market<br>Volume <sup>3</sup> | Magnitude <sup>4</sup> |
|--------------------|------------|-----------------|---|---|------------------------|
| September 535 Put  | 8/24/2004  | 9/18/2004       | 113   | 1,622                                   | 0.1x                   |
| September 540 Call | 8/26/2004  | 9/18/2004       | 485   | 7,382                                   | 0.1x                   |
| September 535 Put  | 8/26/2004  | 9/18/2004       | 485   | 1,017                                   | 0.5x                   |
| September 540 Call | 9/10/2004  | 9/18/2004       | 54  | 4,602                                   | 0.0x                   |
| September 535 Put  | 9/10/2004  | 9/18/2004       | 54  | 3,566                                   | 0.0x                   |
| September 540 Call | 9/14/2004  | 9/18/2004       | 91,103  | 2,976                                   | 30.6x                  |
| September 535 Put  | 9/14/2004  | 9/18/2004       | 91,103  | 2,637                                   | 34.5x                  |
| September 540 Call | 9/15/2004  | 9/18/2004       | 148,656   | 3,917                                   | 38.0x                  |
| September 535 Put  | 9/15/2004  | 9/18/2004       | 148,656   | 2,133                                   | 69.7x                  |
| September 540 Call | 9/16/2004  | 9/18/2004       | 78,533  | 4,391                                   | 17.9x                  |
| September 535 Put  | 9/16/2004  | 9/18/2004       | 78,533  | 1,947                                   | 40.3x                  |
| September 540 Call | 9/17/2004  | 9/18/2004       | 292,536   | 1,612                                   | 181.5x                 |
| November 545 Call  | 11/1/2004  | 11/20/2004      | 87,516  | 1,759                                   | 49.8x                  |
| November 540 Put   | 11/1/2004  | 11/20/2004      | 87,516  | 1,780                                   | 49.2x                  |
| November 545 Call  | 11/2/2004  | 11/20/2004      | 117,324   | 4,537                                   | 25.9x                  |
| November 540 Put   | 11/2/2004  | 11/20/2004      | 117,324   | 6,139                                   | 19.1x                  |
| November 550 Call  | 11/3/2004  | 11/20/2004      | 196,266   | 7,991                                   | 24.6x                  |
| November 540 Put   | 11/3/2004  | 11/20/2004      | 196,266   | 8,729                                   | 22.5x                  |
| November 555 Call  | 11/4/2004  | 11/20/2004      | 128,570   | 7,602                                   | 16.9x                  |
| November 545 Put   | 11/4/2004  | 11/20/2004      | 128,570   | 7,093                                   | 18.1x                  |
| November 545 Call  | 11/10/2004 | 11/20/2004      | 75,720  | 290                                     | 261.1x                 |
| November 555 Call  | 11/10/2004 | 11/20/2004      | 47,497  | 2,998                                   | 15.8x                  |
| November 540 Put   | 11/10/2004 | 11/20/2004      | 75,720  | 1,612                                   | 47.0x                  |
| November 545 Put   | 11/10/2004 | 11/20/2004      | 47,497  | 3,609                                   | 13.2x                  |
| November 545 Call  | 11/11/2004 | 11/20/2004      | 51,595  | 1,005                                   | 51.3x                  |
| November 555 Call  | 11/11/2004 | 11/20/2004      | 32,365  | 4,198                                   | 7.7x                   |
| November 540 Put   | 11/11/2004 | 11/20/2004      | 51,595  | 2,484                                   | 20.8x                  |
| November 545 Put   | 11/11/2004 | 11/20/2004      | 32,365  | 2,805                                   | 11.5x                  |
| November 545 Call  | 11/12/2004 | 11/20/2004      | 77,525  | 770                                     | 100.7x                 |
| November 555 Call  | 11/12/2004 | 11/20/2004      | 48,708  | 3,885                                   | 12.5x                  |
| November 540 Put   | 11/12/2004 | 11/20/2004      | 77,525  | 4,599                                   | 16.9x                  |
| November 545 Put   | 11/12/2004 | 11/20/2004      | 48,708  | 2,242                                   | 21.7x                  |
| November 550 Call  | 11/15/2004 | 11/20/2004      | 162   | 1,035                                   | 0.2x                   |
| November 540 Put   | 11/15/2004 | 11/20/2004      | 162   | 2,296                                   | 0.1x                   |
| December 570 Call  | 11/19/2004 | 12/18/2004      | 196,125   | 2,430                                   | 80.7x                  |
| November 550 Call  | 11/19/2004 | 11/20/2004      | 196,146   | 1,463                                   | 134.1x                 |
| December 560 Put   | 11/19/2004 | 12/18/2004      | 196,125   | 4,786                                   | 41.0x                  |
| December 570 Call  | 11/24/2004 | 12/18/2004      | 235   | 2,557                                   | 0.1x                   |
| December 560 Put   | 11/24/2004 | 12/18/2004      | 235   | 934                                     | 0.3x                   |
| January 575 Call   | 11/30/2004 | 1/22/2005       | 2,589   | 20                                      | 129.5x                 |
| January 565 Put    | 12/1/2004  | 1/22/2005       | 2,589   | 59                                      | 43.9x                  |
| December 570 Call  | 12/7/2004  | 12/18/2004      | 195,848   | 6,694                                   | 29.3x                  |
| December 560 Put   | 12/7/2004  | 12/18/2004      | 195,848   | 5,896                                   | 33.2x                  |
| December 570 Call  | 12/13/2004 | 12/18/2004      | 104,179   | 6,953                                   | 15.0x                  |
| December 565 Put   | 12/13/2004 | 12/18/2004      | 104,179   | 11,670                                  | 8.9x                   |
| December 570 Call  | 12/16/2004 | 12/18/2004      | 104,179   | 9,217                                   | 11.3x                  |
| January 575 Call   | 12/27/2004 | 1/22/2005       | 2,589   | 4,896                                   | 0.5x                   |
| January 565 Put    | 12/27/2004 | 1/22/2005       | 2,589   | 679                                     | 3.8x                   |
| February 570 Call  | 1/3/2005   | 2/19/2005       | 316   | 60                                      | 5.3x                   |
| February 570 Put   | 1/3/2005   | 2/19/2005       | 316   | 169                                     | 1.9x                   |
| February 570 Call  | 1/20/2005  | 2/19/2005       | 67,073  | 6,536                                   | 10.3x                  |
| February 560 Put   | 1/20/2005  | 2/19/2005       | 67,073  | 1,065                                   | 63.0x                  |
| February 565 Call  | 1/21/2005  | 2/19/2005       | 106,128   | 2,520                                   | 42.1x                  |
| February 555 Put   | 1/21/2005  | 2/19/2005       | 106,128   | 1,494                                   | 71.0x                  |
| February 570 Put   | 1/21/2005  | 2/19/2005       | 316   | 317                                     | 1.0x                   |
| February 565 Call  | 1/24/2005  | 2/19/2005       | 144,084   | 1,274                                   | 113.1x                 |

**Split-Strike Conversion IA Business Options Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

| Option            | Trade Date | Expiration Date | IA Business<br>Purported<br>Volume <sup>2</sup> | Actual<br>Market<br>Volume <sup>3</sup> | Magnitude <sup>4</sup> |
|-------------------|------------|-----------------|---|---|------------------------|
| February 555 Put  | 1/24/2005  | 2/19/2005       | 144,084   | 2,046                                   | 70.4x                  |
| February 565 Call | 1/25/2005  | 2/19/2005       | 297,589   | 1,866                                   | 159.5x                 |
| February 555 Put  | 1/25/2005  | 2/19/2005       | 297,589   | 1,556                                   | 191.3x                 |
| February 565 Call | 1/26/2005  | 2/19/2005       | 5   | 1,968                                   | 0.0x                   |
| February 555 Put  | 1/26/2005  | 2/19/2005       | 5   | 1,305                                   | 0.0x                   |
| February 570 Call | 1/27/2005  | 2/19/2005       | 316   | 2,435                                   | 0.1x                   |
| March 575 Put     | 2/2/2005   | 3/19/2005       | 100   | 6                                       | 16.7x                  |
| March 585 Call    | 2/3/2005   | 3/19/2005       | 100   | 21                                      | 4.8x                   |
| February 565 Call | 2/4/2005   | 2/19/2005       | 53  | 1,743                                   | 0.0x                   |
| February 555 Put  | 2/4/2005   | 2/19/2005       | 53  | 2,084                                   | 0.0x                   |
| February 565 Call | 2/10/2005  | 2/19/2005       | 11  | 1,329                                   | 0.0x                   |
| February 555 Put  | 2/10/2005  | 2/19/2005       | 11  | 1,092                                   | 0.0x                   |
| February 565 Call | 2/15/2005  | 2/19/2005       | 547,732   | 249                                     | 2199.7x                |
| February 570 Call | 2/15/2005  | 2/19/2005       | 67,073  | 1,220                                   | 55.0x                  |
| March 585 Call    | 2/15/2005  | 3/19/2005       | 614,895   | 317                                     | 1939.7x                |
| February 555 Put  | 2/15/2005  | 2/19/2005       | 547,732   | 764                                     | 716.9x                 |
| February 560 Put  | 2/15/2005  | 2/19/2005       | 67,073  | 1,930                                   | 34.8x                  |
| March 575 Put     | 2/15/2005  | 3/19/2005       | 614,795   | 1,197                                   | 513.6x                 |
| March 585 Call    | 2/16/2005  | 3/19/2005       | 1,372   | 1,156                                   | 1.2x                   |
| March 575 Put     | 2/16/2005  | 3/19/2005       | 1,372   | 1,688                                   | 0.8x                   |
| March 575 Put     | 2/17/2005  | 3/19/2005       | 100   | 1,412                                   | 0.1x                   |
| March 585 Call    | 2/23/2005  | 3/19/2005       | 1,422   | 3,482                                   | 0.4x                   |
| March 575 Put     | 2/23/2005  | 3/19/2005       | 1,422   | 1,196                                   | 1.2x                   |
| March 585 Call    | 3/1/2005   | 3/19/2005       | 31  | 2,786                                   | 0.0x                   |
| March 575 Put     | 3/1/2005   | 3/19/2005       | 31  | 4,558                                   | 0.0x                   |
| March 585 Call    | 3/4/2005   | 3/19/2005       | 611,970   | 8,809                                   | 69.5x                  |
| March 575 Put     | 3/4/2005   | 3/19/2005       | 52  | 5,612                                   | 0.0x                   |
| March 585 Call    | 3/7/2005   | 3/19/2005       | 611,918   | 4,645                                   | 131.7x                 |
| April 575 Put     | 3/7/2005   | 4/16/2005       | 268   | 94                                      | 2.9x                   |
| March 585 Call    | 3/10/2005  | 3/19/2005       | 92,888  | 5,223                                   | 17.8x                  |
| March 575 Put     | 3/10/2005  | 3/19/2005       | 92,888  | 7,586                                   | 12.2x                  |
| March 585 Call    | 3/11/2005  | 3/19/2005       | 118,605   | 6,941                                   | 17.1x                  |
| March 575 Put     | 3/11/2005  | 3/19/2005       | 118,605   | 6,120                                   | 19.4x                  |
| March 585 Call    | 3/14/2005  | 3/19/2005       | 126,568   | 3,550                                   | 35.7x                  |
| March 575 Put     | 3/14/2005  | 3/19/2005       | 126,568   | 6,757                                   | 18.7x                  |
| March 585 Call    | 3/15/2005  | 3/19/2005       | 273,857   | 5,704                                   | 48.0x                  |
| March 575 Put     | 3/15/2005  | 3/19/2005       | 84,482  | 9,535                                   | 8.9x                   |
| March 575 Put     | 3/16/2005  | 3/19/2005       | 189,375   | 5,287                                   | 35.8x                  |
| April 575 Put     | 3/23/2005  | 4/16/2005       | 268   | 130                                     | 2.1x                   |
| May 565 Call      | 5/17/2005  | 5/21/2005       | 128,240   | 1,706                                   | 75.2x                  |
| May 555 Put       | 5/17/2005  | 5/21/2005       | 128,240   | 6,817                                   | 18.8x                  |
| May 565 Call      | 5/18/2005  | 5/21/2005       | 282,970   | 14,944                                  | 18.9x                  |
| May 560 Put       | 5/18/2005  | 5/21/2005       | 282,970   | 20,630                                  | 13.7x                  |
| May 565 Call      | 5/19/2005  | 5/21/2005       | 105,411   | 13,596                                  | 7.8x                   |
| May 560 Put       | 5/19/2005  | 5/21/2005       | 105,411   | 18,269                                  | 5.8x                   |
| June 570 Call     | 5/20/2005  | 6/18/2005       | 516,621   | 1,965                                   | 262.9x                 |
| May 565 Call      | 5/20/2005  | 5/21/2005       | 516,621   | 17,531                                  | 29.5x                  |
| June 565 Put      | 5/20/2005  | 6/18/2005       | 516,621   | 4,392                                   | 117.6x                 |
| June 570 Call     | 5/25/2005  | 6/18/2005       | 1,018   | 2,507                                   | 0.4x                   |
| June 565 Put      | 5/25/2005  | 6/18/2005       | 1,018   | 2,760                                   | 0.4x                   |
| June 570 Call     | 6/6/2005   | 6/18/2005       | 1,230   | 3,445                                   | 0.4x                   |
| June 565 Put      | 6/6/2005   | 6/18/2005       | 1,230   | 2,572                                   | 0.5x                   |
| June 570 Call     | 6/7/2005   | 6/18/2005       | 305   | 8,598                                   | 0.0x                   |
| June 565 Put      | 6/7/2005   | 6/18/2005       | 305   | 8,279                                   | 0.0x                   |
| July 575 Call     | 6/17/2005  | 7/16/2005       | 515,298   | 1,475                                   | 349.4x                 |
| June 570 Call     | 6/17/2005  | 6/18/2005       | 515,298   | 32,496                                  | 15.9x                  |



**Split-Strike Conversion IA Business Options Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

| Option             | Trade Date | Expiration Date | IA Business<br>Purported<br>Volume <sup>2</sup> | Actual<br>Market<br>Volume <sup>3</sup> | Magnitude <sup>4</sup> |
|--------------------|------------|-----------------|---|---|------------------------|
| July 570 Put       | 6/17/2005  | 7/16/2005       | 515,298   | 6,590                                   | 78.2x                  |
| June 565 Put       | 6/17/2005  | 6/18/2005       | 515,298   | 6,858                                   | 75.1x                  |
| July 575 Call      | 6/21/2005  | 7/16/2005       | 406   | 1,551                                   | 0.3x                   |
| July 570 Put       | 6/21/2005  | 7/16/2005       | 406   | 3,927                                   | 0.1x                   |
| July 575 Call      | 6/23/2005  | 7/16/2005       | 306,368   | 4,738                                   | 64.7x                  |
| July 570 Put       | 6/23/2005  | 7/16/2005       | 306,368   | 7,330                                   | 41.8x                  |
| July 575 Call      | 6/24/2005  | 7/16/2005       | 125,047   | 2,395                                   | 52.2x                  |
| July 570 Put       | 6/24/2005  | 7/16/2005       | 125,047   | 1,166                                   | 107.2x                 |
| July 575 Call      | 6/27/2005  | 7/16/2005       | 83,477  | 1,532                                   | 54.5x                  |
| July 570 Put       | 6/27/2005  | 7/16/2005       | 83,477  | 1,174                                   | 71.1x                  |
| September 570 Put  | 8/10/2005  | 9/17/2005       | 75  | 1,097                                   | 0.1x                   |
| September 570 Put  | 8/29/2005  | 9/17/2005       | 75  | 1,706                                   | 0.0x                   |
| September 570 Call | 9/2/2005   | 9/17/2005       | 81,739  | 6,142                                   | 13.3x                  |
| September 560 Put  | 9/2/2005   | 9/17/2005       | 81,739  | 4,551                                   | 18.0x                  |
| September 570 Call | 9/6/2005   | 9/17/2005       | 341,512   | 9,014                                   | 37.9x                  |
| September 560 Put  | 9/6/2005   | 9/17/2005       | 341,512   | 5,891                                   | 58.0x                  |
| September 575 Call | 9/7/2005   | 9/17/2005       | 107,293   | 5,600                                   | 19.2x                  |
| September 570 Put  | 9/7/2005   | 9/17/2005       | 107,293   | 5,506                                   | 19.5x                  |
| September 570 Call | 9/8/2005   | 9/17/2005       | 1,507   | 5,461                                   | 0.3x                   |
| September 575 Call | 9/8/2005   | 9/17/2005       | 112,972   | 5,267                                   | 21.4x                  |
| September 560 Put  | 9/8/2005   | 9/17/2005       | 1,507   | 3,525                                   | 0.4x                   |
| September 570 Put  | 9/8/2005   | 9/17/2005       | 112,972   | 6,412                                   | 17.6x                  |
| October 575 Call   | 9/9/2005   | 10/22/2005      | 125   | 191                                     | 0.7x                   |
| October 575 Call   | 9/16/2005  | 10/22/2005      | 639,159   | 3,320                                   | 192.5x                 |
| September 570 Call | 9/16/2005  | 9/17/2005       | 421,744   | 15,722                                  | 26.8x                  |
| October 570 Put    | 9/16/2005  | 10/22/2005      | 639,159   | 5,609                                   | 114.0x                 |
| September 570 Put  | 9/16/2005  | 9/17/2005       | 217,415   | 21,087                                  | 10.3x                  |
| October 575 Call   | 9/20/2005  | 10/22/2005      | 1   | 4,043                                   | 0.0x                   |
| October 570 Put    | 9/20/2005  | 10/22/2005      | 1   | 3,679                                   | 0.0x                   |
| October 575 Call   | 9/21/2005  | 10/22/2005      | 120,971   | 5,466                                   | 22.1x                  |
| October 570 Put    | 9/21/2005  | 10/22/2005      | 120,971   | 4,212                                   | 28.7x                  |
| October 575 Call   | 9/22/2005  | 10/22/2005      | 156,879   | 6,165                                   | 25.4x                  |
| October 570 Put    | 9/22/2005  | 10/22/2005      | 156,879   | 810                                     | 193.7x                 |
| October 575 Call   | 9/26/2005  | 10/22/2005      | 361,308   | 4,080                                   | 88.6x                  |
| October 570 Put    | 9/26/2005  | 10/22/2005      | 361,308   | 1,219                                   | 296.4x                 |
| October 575 Call   | 9/30/2005  | 10/22/2005      | 125   | 2,875                                   | 0.0x                   |
| October 555 Call   | 10/6/2005  | 10/22/2005      | 168,160   | 7,819                                   | 21.5x                  |
| October 550 Put    | 10/6/2005  | 10/22/2005      | 168,160   | 8,270                                   | 20.3x                  |
| October 555 Call   | 10/7/2005  | 10/22/2005      | 51,360  | 4,143                                   | 12.4x                  |
| October 550 Put    | 10/7/2005  | 10/22/2005      | 51,360  | 5,339                                   | 9.6x                   |
| October 555 Call   | 10/11/2005 | 10/22/2005      | 91,768  | 5,832                                   | 15.7x                  |
| October 550 Put    | 10/11/2005 | 10/22/2005      | 91,768  | 6,868                                   | 13.4x                  |
| October 550 Call   | 10/14/2005 | 10/22/2005      | 350,903   | 10,952                                  | 32.0x                  |
| October 545 Put    | 10/14/2005 | 10/22/2005      | 350,903   | 8,161                                   | 43.0x                  |
| November 555 Call  | 10/20/2005 | 11/19/2005      | 659,408   | 1,434                                   | 459.8x                 |
| October 550 Call   | 10/20/2005 | 10/22/2005      | 350,903   | 18,108                                  | 19.4x                  |
| October 555 Call   | 10/20/2005 | 10/22/2005      | 308,430   | 14,608                                  | 21.1x                  |
| November 550 Put   | 10/20/2005 | 11/19/2005      | 659,408   | 1,265                                   | 521.3x                 |
| October 545 Put    | 10/20/2005 | 10/22/2005      | 350,903   | 20,609                                  | 17.0x                  |
| October 550 Put    | 10/20/2005 | 10/22/2005      | 308,430   | 23,937                                  | 12.9x                  |
| November 555 Call  | 10/25/2005 | 11/19/2005      | 36  | 3,002                                   | 0.0x                   |
| November 550 Put   | 10/25/2005 | 11/19/2005      | 36  | 5,966                                   | 0.0x                   |
| November 555 Call  | 10/26/2005 | 11/19/2005      | 945   | 3,030                                   | 0.3x                   |
| November 560 Call  | 10/26/2005 | 11/19/2005      | 328   | 4,208                                   | 0.1x                   |
| November 550 Put   | 10/26/2005 | 11/19/2005      | 945   | 4,758                                   | 0.2x                   |
| November 555 Call  | 10/31/2005 | 11/19/2005      | 75  | 4,068                                   | 0.0x                   |

**Split-Strike Conversion IA Business Options Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

| Option            | Trade Date | Expiration Date | IA Business<br>Purported<br>Volume <sup>2</sup> | Actual<br>Market<br>Volume <sup>3</sup> | Magnitude <sup>4</sup> |
|-------------------|------------|-----------------|---|---|------------------------|
| November 550 Put  | 10/31/2005 | 11/19/2005      | 75  | 7,273                                   | 0.0x                   |
| November 555 Call | 11/1/2005  | 11/19/2005      | 24  | 2,391                                   | 0.0x                   |
| November 550 Put  | 11/1/2005  | 11/19/2005      | 24  | 4,857                                   | 0.0x                   |
| November 555 Call | 11/2/2005  | 11/19/2005      | 1   | 3,634                                   | 0.0x                   |
| November 550 Put  | 11/2/2005  | 11/19/2005      | 1   | 4,655                                   | 0.0x                   |
| November 555 Call | 11/10/2005 | 11/19/2005      | 658,679   | 1,560                                   | 422.2x                 |
| December 570 Call | 11/11/2005 | 12/17/2005      | 658,679   | 1,626                                   | 405.1x                 |
| December 565 Put  | 11/11/2005 | 12/17/2005      | 658,679   | 311                                     | 2117.9x                |
| November 550 Put  | 11/11/2005 | 11/19/2005      | 658,679   | 1,794                                   | 367.2x                 |
| December 570 Call | 11/14/2005 | 12/17/2005      | 8,397   | 533                                     | 15.8x                  |
| December 565 Put  | 11/14/2005 | 12/17/2005      | 8,397   | 693                                     | 12.1x                  |
| December 570 Call | 11/15/2005 | 12/17/2005      | 65  | 901                                     | 0.1x                   |
| December 570 Call | 11/17/2005 | 12/17/2005      | 58  | 2,667                                   | 0.0x                   |
| December 565 Put  | 11/17/2005 | 12/17/2005      | 58  | 1,063                                   | 0.1x                   |
| December 570 Call | 11/21/2005 | 12/17/2005      | 522   | 877                                     | 0.6x                   |
| December 565 Put  | 11/21/2005 | 12/17/2005      | 522   | 1,588                                   | 0.3x                   |
| December 570 Call | 11/22/2005 | 12/17/2005      | 390   | 1,436                                   | 0.3x                   |
| December 565 Put  | 11/22/2005 | 12/17/2005      | 390   | 1,190                                   | 0.3x                   |
| December 570 Call | 11/23/2005 | 12/17/2005      | 4   | 1,835                                   | 0.0x                   |
| December 565 Put  | 11/23/2005 | 12/17/2005      | 4   | 1,057                                   | 0.0x                   |
| December 570 Call | 11/25/2005 | 12/17/2005      | 215   | 53                                      | 4.1x                   |
| December 565 Put  | 11/25/2005 | 12/17/2005      | 150   | 595                                     | 0.3x                   |
| December 570 Call | 11/30/2005 | 12/17/2005      | 66  | 1,299                                   | 0.1x                   |
| December 565 Put  | 11/30/2005 | 12/17/2005      | 66  | 1,795                                   | 0.0x                   |
| December 570 Call | 12/6/2005  | 12/17/2005      | 28  | 817                                     | 0.0x                   |
| January 565 Call  | 12/6/2005  | 1/21/2006       | 3,008   | 64                                      | 47.0x                  |
| January 585 Call  | 12/6/2005  | 1/21/2006       | 6,016   | 249                                     | 24.2x                  |
| December 565 Put  | 12/6/2005  | 12/17/2005      | 28  | 689                                     | 0.0x                   |
| December 570 Call | 12/7/2005  | 12/17/2005      | 1   | 1,299                                   | 0.0x                   |
| December 565 Put  | 12/7/2005  | 12/17/2005      | 1   | 1,291                                   | 0.0x                   |
| January 565 Put   | 12/12/2005 | 1/21/2006       | 8,454   | 255                                     | 33.2x                  |
| December 570 Call | 12/13/2005 | 12/17/2005      | 349,546   | 1,307                                   | 267.4x                 |
| December 565 Put  | 12/13/2005 | 12/17/2005      | 349,546   | 2,556                                   | 136.8x                 |
| December 570 Call | 12/14/2005 | 12/17/2005      | 122,722   | 1,616                                   | 75.9x                  |
| January 565 Call  | 12/14/2005 | 1/21/2006       | 25,500  | 13                                      | 1961.5x                |
| January 585 Call  | 12/14/2005 | 1/21/2006       | 25,500  | 1,687                                   | 15.1x                  |
| December 565 Put  | 12/14/2005 | 12/17/2005      | 122,722   | 9,321                                   | 13.2x                  |
| January 565 Put   | 12/14/2005 | 1/21/2006       | 25,500  | 265                                     | 96.2x                  |
| January 585 Put   | 12/14/2005 | 1/21/2006       | 25,500  | 401                                     | 63.6x                  |
| December 570 Call | 12/15/2005 | 12/17/2005      | 97,155  | 1,231                                   | 78.9x                  |
| December 565 Put  | 12/15/2005 | 12/17/2005      | 97,155  | 3,064                                   | 31.7x                  |
| December 570 Call | 12/16/2005 | 12/17/2005      | 79,640  | 203                                     | 392.3x                 |
| December 565 Put  | 12/16/2005 | 12/17/2005      | 79,640  | 18                                      | 4424.4x                |
| January 565 Put   | 12/21/2005 | 1/21/2006       | 8,454   | 793                                     | 10.7x                  |
| January 565 Call  | 12/28/2005 | 1/21/2006       | 3,008   | 21                                      | 143.2x                 |
| January 565 Call  | 12/29/2005 | 1/21/2006       | 25,500  | 2                                       | 12750.0x               |
| January 585 Call  | 12/29/2005 | 1/21/2006       | 31,516  | 1,657                                   | 19.0x                  |
| January 565 Put   | 12/29/2005 | 1/21/2006       | 25,500  | 369                                     | 69.1x                  |
| January 585 Put   | 12/29/2005 | 1/21/2006       | 25,500  | 27                                      | 944.4x                 |
| January 585 Call  | 1/5/2006   | 1/21/2006       | 108,274   | 2,948                                   | 36.7x                  |
| January 575 Put   | 1/5/2006   | 1/21/2006       | 108,274   | 3,167                                   | 34.2x                  |
| January 585 Call  | 1/6/2006   | 1/21/2006       | 163,167   | 7,967                                   | 20.5x                  |
| January 575 Put   | 1/6/2006   | 1/21/2006       | 163,167   | 7,057                                   | 23.1x                  |
| January 590 Call  | 1/9/2006   | 1/21/2006       | 88,130  | 6,211                                   | 14.2x                  |
| January 585 Put   | 1/9/2006   | 1/21/2006       | 88,130  | 6,728                                   | 13.1x                  |
| January 585 Call  | 1/10/2006  | 1/21/2006       | 248   | 6,435                                   | 0.0x                   |

**Split-Strike Conversion IA Business Options Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

| Option            | Trade Date | Expiration Date | IA Business<br>Purported<br>Volume <sup>2</sup> | Actual<br>Market<br>Volume <sup>3</sup> | Magnitude <sup>4</sup> |
|-------------------|------------|-----------------|---|---|------------------------|
| January 590 Call  | 1/10/2006  | 1/21/2006       | 275,348   | 5,346                                   | 51.5x                  |
| January 575 Put   | 1/10/2006  | 1/21/2006       | 248   | 1,680                                   | 0.1x                   |
| January 585 Put   | 1/10/2006  | 1/21/2006       | 275,348   | 5,128                                   | 53.7x                  |
| February 585 Call | 1/20/2006  | 2/18/2006       | 634,323   | 2,807                                   | 226.0x                 |
| January 585 Call  | 1/20/2006  | 1/21/2006       | 271,193   | 4,776                                   | 56.8x                  |
| January 590 Call  | 1/20/2006  | 1/21/2006       | 363,130   | 215                                     | 1689.0x                |
| February 580 Put  | 1/20/2006  | 2/18/2006       | 634,323   | 3,659                                   | 173.4x                 |
| January 575 Put   | 1/20/2006  | 1/21/2006       | 271,193   | 16,693                                  | 16.2x                  |
| January 585 Put   | 1/20/2006  | 1/21/2006       | 363,130   | 4,336                                   | 83.7x                  |
| February 585 Call | 1/26/2006  | 2/18/2006       | 1,523   | 3,338                                   | 0.5x                   |
| February 580 Put  | 1/26/2006  | 2/18/2006       | 1,523   | 1,259                                   | 1.2x                   |
| February 585 Call | 1/27/2006  | 2/18/2006       | 632,800   | 5,370                                   | 117.8x                 |
| February 585 Call | 1/30/2006  | 2/18/2006       | 632,803   | 2,743                                   | 230.7x                 |
| February 580 Put  | 1/30/2006  | 2/18/2006       | 3   | 4,331                                   | 0.0x                   |
| February 585 Call | 2/13/2006  | 2/18/2006       | 51  | 2,419                                   | 0.0x                   |
| February 580 Put  | 2/13/2006  | 2/18/2006       | 51  | 2,882                                   | 0.0x                   |
| February 585 Call | 2/14/2006  | 2/18/2006       | 647,312   | 7,202                                   | 89.9x                  |
| February 580 Put  | 2/14/2006  | 2/18/2006       | 647,312   | 9,003                                   | 71.9x                  |
| March 575 Put     | 2/14/2006  | 3/18/2006       | 647,312   | 939                                     | 689.4x                 |
| March 585 Call    | 2/15/2006  | 3/18/2006       | 647,312   | 281                                     | 2303.6x                |
| March 585 Call    | 2/23/2006  | 3/18/2006       | 2,272   | 2,774                                   | 0.8x                   |
| March 575 Put     | 2/23/2006  | 3/18/2006       | 2,272   | 2,555                                   | 0.9x                   |
| March 585 Call    | 2/28/2006  | 3/18/2006       | 345   | 4,758                                   | 0.1x                   |
| March 575 Put     | 2/28/2006  | 3/18/2006       | 345   | 3,891                                   | 0.1x                   |
| March 585 Call    | 3/2/2006   | 3/18/2006       | 40  | 2,796                                   | 0.0x                   |
| March 575 Put     | 3/2/2006   | 3/18/2006       | 40  | 1,915                                   | 0.0x                   |
| April 585 Call    | 3/7/2006   | 4/22/2006       | 649,398   | 358                                     | 1814.0x                |
| March 585 Call    | 3/7/2006   | 3/18/2006       | 630,089   | 6,375                                   | 98.8x                  |
| April 580 Put     | 3/7/2006   | 4/22/2006       | 649,398   | 302                                     | 2150.3x                |
| March 575 Put     | 3/7/2006   | 3/18/2006       | 630,089   | 4,041                                   | 155.9x                 |
| April 580 Call    | 3/8/2006   | 4/22/2006       | 679   | 54                                      | 12.6x                  |
| April 580 Put     | 3/8/2006   | 4/22/2006       | 679   | 321                                     | 2.1x                   |
| April 585 Call    | 3/13/2006  | 4/22/2006       | 64  | 55                                      | 1.2x                   |
| April 580 Put     | 3/13/2006  | 4/22/2006       | 64  | 383                                     | 0.2x                   |
| April 585 Call    | 3/14/2006  | 4/22/2006       | 649,328   | 374                                     | 1736.2x                |
| April 585 Call    | 3/15/2006  | 4/22/2006       | 6   | 416                                     | 0.0x                   |
| April 590 Call    | 3/15/2006  | 4/22/2006       | 649,328   | 620                                     | 1047.3x                |
| April 580 Put     | 3/15/2006  | 4/22/2006       | 6   | 962                                     | 0.0x                   |
| April 580 Call    | 3/21/2006  | 4/22/2006       | 679   | 59                                      | 11.5x                  |
| April 580 Put     | 3/21/2006  | 4/22/2006       | 679   | 2,996                                   | 0.2x                   |
| April 590 Call    | 3/22/2006  | 4/22/2006       | 328,984   | 1,152                                   | 285.6x                 |
| April 580 Put     | 3/22/2006  | 4/22/2006       | 328,984   | 1,131                                   | 290.9x                 |
| April 590 Call    | 3/23/2006  | 4/22/2006       | 124,854   | 924                                     | 135.1x                 |
| April 580 Put     | 3/23/2006  | 4/22/2006       | 124,854   | 1,144                                   | 109.1x                 |
| April 590 Call    | 3/24/2006  | 4/22/2006       | 134,802   | 800                                     | 168.5x                 |
| April 580 Put     | 3/24/2006  | 4/22/2006       | 134,802   | 1,110                                   | 121.4x                 |
| April 590 Call    | 3/27/2006  | 4/22/2006       | 60,688  | 294                                     | 206.4x                 |
| April 580 Put     | 3/27/2006  | 4/22/2006       | 60,688  | 387                                     | 156.8x                 |
| April 600 Call    | 3/31/2006  | 4/22/2006       | 340,637   | 1,988                                   | 171.3x                 |
| April 590 Put     | 3/31/2006  | 4/22/2006       | 340,637   | 6,569                                   | 51.9x                  |
| April 600 Call    | 4/3/2006   | 4/22/2006       | 177,566   | 5,011                                   | 35.4x                  |
| April 590 Put     | 4/3/2006   | 4/22/2006       | 177,566   | 10,380                                  | 17.1x                  |
| April 600 Call    | 4/4/2006   | 4/22/2006       | 121,779   | 2,573                                   | 47.3x                  |
| April 590 Put     | 4/4/2006   | 4/22/2006       | 121,779   | 7,746                                   | 15.7x                  |
| April 600 Call    | 4/6/2006   | 4/22/2006       | 712   | 3,937                                   | 0.2x                   |
| April 590 Put     | 4/6/2006   | 4/22/2006       | 712   | 7,648                                   | 0.1x                   |

**Split-Strike Conversion IA Business Options Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

| Option          | Trade Date | Expiration Date | IA Business<br>Purported<br>Volume <sup>2</sup> | Actual<br>Market<br>Volume <sup>3</sup> | Magnitude <sup>4</sup> |
|-----------------|------------|-----------------|---|---|------------------------|
| April 600 Call  | 4/10/2006  | 4/22/2006       | 2,003   | 3,669                                   | 0.5x                   |
| April 590 Put   | 4/10/2006  | 4/22/2006       | 2,003   | 6,160                                   | 0.3x                   |
| April 600 Call  | 4/13/2006  | 4/22/2006       | 37  | 2,116                                   | 0.0x                   |
| April 590 Put   | 4/13/2006  | 4/22/2006       | 37  | 1,922                                   | 0.0x                   |
| April 600 Call  | 4/18/2006  | 4/22/2006       | 637,230   | 5,224                                   | 122.0x                 |
| May 595 Call    | 4/18/2006  | 5/20/2006       | 637,230   | 979                                     | 650.9x                 |
| April 590 Put   | 4/18/2006  | 4/22/2006       | 637,230   | 12,051                                  | 52.9x                  |
| May 585 Put     | 4/18/2006  | 5/20/2006       | 637,230   | 1,749                                   | 364.3x                 |
| May 595 Call    | 4/25/2006  | 5/20/2006       | 1,836   | 2,928                                   | 0.6x                   |
| May 585 Put     | 4/25/2006  | 5/20/2006       | 1,836   | 2,563                                   | 0.7x                   |
| May 595 Call    | 4/28/2006  | 5/20/2006       | 3   | 2,364                                   | 0.0x                   |
| May 585 Put     | 4/28/2006  | 5/20/2006       | 3   | 1,747                                   | 0.0x                   |
| May 595 Call    | 5/1/2006   | 5/20/2006       | 192   | 2,229                                   | 0.1x                   |
| May 585 Put     | 5/1/2006   | 5/20/2006       | 192   | 1,844                                   | 0.1x                   |
| May 600 Call    | 5/2/2006   | 5/20/2006       | 8,988   | 3,009                                   | 3.0x                   |
| May 595 Put     | 5/2/2006   | 5/20/2006       | 8,988   | 5,095                                   | 1.8x                   |
| May 595 Call    | 5/5/2006   | 5/20/2006       | 635,391   | 1,801                                   | 352.8x                 |
| May 600 Call    | 5/5/2006   | 5/20/2006       | 635,391   | 8,357                                   | 76.0x                  |
| May 585 Put     | 5/5/2006   | 5/20/2006       | 635,391   | 2,312                                   | 274.8x                 |
| May 595 Put     | 5/5/2006   | 5/20/2006       | 635,391   | 5,466                                   | 116.2x                 |
| June 595 Call   | 5/8/2006   | 6/17/2006       | 50  | 8                                       | 6.3x                   |
| June 590 Put    | 5/8/2006   | 6/17/2006       | 50  | 705                                     | 0.1x                   |
| June 595 Call   | 5/16/2006  | 6/17/2006       | 644,379   | 299                                     | 2155.1x                |
| May 600 Call    | 5/16/2006  | 5/20/2006       | 644,379   | 2,585                                   | 249.3x                 |
| June 590 Put    | 5/16/2006  | 6/17/2006       | 644,379   | 1,256                                   | 513.0x                 |
| June 595 Call   | 5/17/2006  | 6/17/2006       | 1   | 2,981                                   | 0.0x                   |
| June 590 Put    | 5/17/2006  | 6/17/2006       | 1   | 1,398                                   | 0.0x                   |
| May 595 Put     | 5/17/2006  | 5/20/2006       | 644,379   | 2,368                                   | 272.1x                 |
| June 595 Call   | 5/22/2006  | 6/17/2006       | 65  | 5,752                                   | 0.0x                   |
| June 590 Put    | 5/22/2006  | 6/17/2006       | 65  | 142                                     | 0.5x                   |
| June 595 Call   | 5/23/2006  | 6/17/2006       | 21  | 3,168                                   | 0.0x                   |
| June 590 Put    | 5/23/2006  | 6/17/2006       | 21  | 703                                     | 0.0x                   |
| June 595 Call   | 5/24/2006  | 6/17/2006       | 84  | 2,692                                   | 0.0x                   |
| June 590 Put    | 5/24/2006  | 6/17/2006       | 134   | 312                                     | 0.4x                   |
| June 595 Call   | 5/25/2006  | 6/17/2006       | 1,991   | 4,114                                   | 0.5x                   |
| June 590 Put    | 5/25/2006  | 6/17/2006       | 1,941   | 136                                     | 14.3x                  |
| June 595 Call   | 6/2/2006   | 6/17/2006       | 65  | 5,237                                   | 0.0x                   |
| June 590 Put    | 6/2/2006   | 6/17/2006       | 65  | 2,105                                   | 0.0x                   |
| June 595 Call   | 6/5/2006   | 6/17/2006       | 13  | 4,828                                   | 0.0x                   |
| June 590 Put    | 6/5/2006   | 6/17/2006       | 13  | 1,391                                   | 0.0x                   |
| June 595 Call   | 6/12/2006  | 6/17/2006       | 142,514   | 6,663                                   | 21.4x                  |
| June 590 Put    | 6/12/2006  | 6/17/2006       | 142,514   | 231                                     | 616.9x                 |
| June 595 Call   | 6/13/2006  | 6/17/2006       | 171,420   | 2,485                                   | 69.0x                  |
| June 590 Put    | 6/13/2006  | 6/17/2006       | 171,420   | 86                                      | 1993.3x                |
| June 595 Call   | 6/14/2006  | 6/17/2006       | 146,121   | 902                                     | 162.0x                 |
| June 590 Put    | 6/14/2006  | 6/17/2006       | 146,121   | 830                                     | 176.0x                 |
| June 595 Call   | 6/15/2006  | 6/17/2006       | 182,264   | 699                                     | 260.7x                 |
| June 590 Put    | 6/15/2006  | 6/17/2006       | 182,264   | 26                                      | 7010.2x                |
| July 590 Call   | 7/10/2006  | 7/22/2006       | 189,606   | 5,232                                   | 36.2x                  |
| July 580 Put    | 7/10/2006  | 7/22/2006       | 189,606   | 4,644                                   | 40.8x                  |
| July 590 Call   | 7/11/2006  | 7/22/2006       | 201,335   | 3,407                                   | 59.1x                  |
| July 580 Put    | 7/11/2006  | 7/22/2006       | 201,335   | 5,684                                   | 35.4x                  |
| August 575 Call | 7/18/2006  | 8/19/2006       | 539,360   | 357                                     | 1510.8x                |
| July 590 Call   | 7/18/2006  | 7/22/2006       | 390,941   | 1,699                                   | 230.1x                 |
| August 565 Put  | 7/18/2006  | 8/19/2006       | 539,360   | 750                                     | 719.1x                 |
| July 580 Put    | 7/18/2006  | 7/22/2006       | 390,941   | 516                                     | 757.6x                 |

**Split-Strike Conversion IA Business Options Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

| Option             | Trade Date | Expiration Date | IA Business<br>Purported<br>Volume <sup>2</sup> | Actual<br>Market<br>Volume <sup>3</sup> | Magnitude <sup>4</sup> |
|--------------------|------------|-----------------|---|---|------------------------|
| August 575 Call    | 7/26/2006  | 8/19/2006       | 302   | 848                                     | 0.4x                   |
| August 565 Put     | 7/26/2006  | 8/19/2006       | 302   | 1,370                                   | 0.2x                   |
| August 575 Call    | 8/14/2006  | 8/19/2006       | 539,058   | 185                                     | 2913.8x                |
| September 595 Call | 8/14/2006  | 9/16/2006       | 539,058   | 171                                     | 3152.4x                |
| August 565 Put     | 8/14/2006  | 8/19/2006       | 539,058   | 2,246                                   | 240.0x                 |
| September 585 Put  | 8/14/2006  | 9/16/2006       | 539,058   | 824                                     | 654.2x                 |
| September 595 Call | 8/15/2006  | 9/16/2006       | 36  | 737                                     | 0.0x                   |
| September 585 Put  | 8/15/2006  | 9/16/2006       | 36  | 971                                     | 0.0x                   |
| September 595 Call | 8/24/2006  | 9/16/2006       | 548   | 139                                     | 3.9x                   |
| September 585 Put  | 8/24/2006  | 9/16/2006       | 548   | 846                                     | 0.6x                   |
| September 595 Call | 8/28/2006  | 9/16/2006       | 302   | N/A                                     | N/A                    |
| September 585 Put  | 8/28/2006  | 9/16/2006       | 302   | N/A                                     | N/A                    |
| September 595 Call | 8/31/2006  | 9/16/2006       | 90  | N/A                                     | N/A                    |
| September 585 Put  | 8/31/2006  | 9/16/2006       | 90  | N/A                                     | N/A                    |
| September 595 Call | 9/11/2006  | 9/16/2006       | 9   | 1,529                                   | 0.0x                   |
| September 585 Put  | 9/11/2006  | 9/16/2006       | 9   | 3,336                                   | 0.0x                   |
| October 610 Call   | 9/12/2006  | 10/21/2006      | 538,064   | 245                                     | 2196.2x                |
| September 595 Call | 9/12/2006  | 9/16/2006       | 538,064   | 480                                     | 1121.0x                |
| October 600 Put    | 9/12/2006  | 10/21/2006      | 538,064   | 2,062                                   | 260.9x                 |
| September 585 Put  | 9/12/2006  | 9/16/2006       | 538,064   | 1,599                                   | 336.5x                 |
| September 595 Call | 9/13/2006  | 9/16/2006       | 9   | 398                                     | 0.0x                   |
| September 585 Put  | 9/13/2006  | 9/16/2006       | 9   | 3,639                                   | 0.0x                   |
| October 610 Call   | 9/20/2006  | 10/21/2006      | 188,123   | 1,060                                   | 177.5x                 |
| October 600 Put    | 9/20/2006  | 10/21/2006      | 188,123   | 5,467                                   | 34.4x                  |
| October 610 Call   | 9/21/2006  | 10/21/2006      | 174,921   | 335                                     | 522.2x                 |
| October 600 Put    | 9/21/2006  | 10/21/2006      | 174,921   | 6,619                                   | 26.4x                  |
| October 610 Call   | 9/22/2006  | 10/21/2006      | 175,020   | 1,886                                   | 92.8x                  |
| October 600 Put    | 9/22/2006  | 10/21/2006      | 175,020   | 2,532                                   | 69.1x                  |
| October 625 Call   | 9/27/2006  | 10/21/2006      | 75  | 7,060                                   | 0.0x                   |
| November 630 Call  | 10/3/2006  | 11/18/2006      | 180   | 373                                     | 0.5x                   |
| November 640 Call  | 10/3/2006  | 11/18/2006      | 80  | 127                                     | 0.6x                   |
| October 625 Call   | 10/4/2006  | 10/21/2006      | 75  | N/A                                     | N/A                    |
| November 640 Call  | 10/18/2006 | 11/18/2006      | 80  | 854                                     | 0.1x                   |
| November 645 Call  | 10/23/2006 | 11/18/2006      | 154,819   | 2,404                                   | 64.4x                  |
| November 635 Put   | 10/23/2006 | 11/18/2006      | 154,819   | 3,360                                   | 46.1x                  |
| November 645 Call  | 10/24/2006 | 11/18/2006      | 180,818   | 2,233                                   | 81.0x                  |
| November 635 Put   | 10/24/2006 | 11/18/2006      | 180,818   | 1,206                                   | 149.9x                 |
| November 645 Call  | 10/25/2006 | 11/18/2006      | 165,898   | 4,037                                   | 41.1x                  |
| November 635 Put   | 10/25/2006 | 11/18/2006      | 165,898   | 1,699                                   | 97.6x                  |
| November 630 Call  | 10/26/2006 | 11/18/2006      | 180   | 796                                     | 0.2x                   |
| November 645 Call  | 10/26/2006 | 11/18/2006      | 124   | 3,673                                   | 0.0x                   |
| November 650 Call  | 10/26/2006 | 11/18/2006      | 177,024   | 5,988                                   | 29.6x                  |
| November 635 Put   | 10/26/2006 | 11/18/2006      | 124   | 4,602                                   | 0.0x                   |
| November 640 Put   | 10/26/2006 | 11/18/2006      | 177,024   | 2,706                                   | 65.4x                  |
| November 645 Call  | 10/31/2006 | 11/18/2006      | 2,548   | 45                                      | 56.6x                  |
| November 650 Call  | 10/31/2006 | 11/18/2006      | 170   | N/A                                     | N/A                    |
| November 635 Put   | 10/31/2006 | 11/18/2006      | 2,548   | 1                                       | 2548.0x                |
| November 640 Put   | 10/31/2006 | 11/18/2006      | 170   | 1,206                                   | 0.1x                   |
| November 645 Call  | 11/3/2006  | 11/18/2006      | 717   | N/A                                     | N/A                    |
| November 645 Call  | 11/6/2006  | 11/18/2006      | 964   | 10                                      | 96.4x                  |
| November 635 Put   | 11/6/2006  | 11/18/2006      | 964   | 6                                       | 160.7x                 |
| November 650 Call  | 11/13/2006 | 11/18/2006      | 120   | 4,812                                   | 0.0x                   |
| November 640 Put   | 11/13/2006 | 11/18/2006      | 120   | 8,241                                   | 0.0x                   |
| December 655 Call  | 11/15/2006 | 12/16/2006      | 677,345   | 782                                     | 866.2x                 |
| November 645 Call  | 11/15/2006 | 11/18/2006      | 500,447   | 3,686                                   | 135.8x                 |
| November 650 Call  | 11/15/2006 | 11/18/2006      | 176,898   | 12,574                                  | 14.1x                  |

**Split-Strike Conversion IA Business Options Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

| Option            | Trade Date | Expiration Date | IA Business<br>Purported<br>Volume <sup>2</sup> | Actual<br>Market<br>Volume <sup>3</sup> | Magnitude <sup>4</sup> |
|-------------------|------------|-----------------|---|---|------------------------|
| December 645 Put  | 11/15/2006 | 12/16/2006      | 677,345   | 1,222                                   | 554.3x                 |
| November 635 Put  | 11/15/2006 | 11/18/2006      | 500,447   | 4,561                                   | 109.7x                 |
| November 640 Put  | 11/15/2006 | 11/18/2006      | 176,898   | 7,010                                   | 25.2x                  |
| November 645 Call | 11/16/2006 | 11/18/2006      | 717   | 2,463                                   | 0.3x                   |
| December 655 Call | 11/20/2006 | 12/16/2006      | 20  | 1,963                                   | 0.0x                   |
| December 645 Put  | 11/20/2006 | 12/16/2006      | 20  | 2,395                                   | 0.0x                   |
| December 645 Put  | 11/22/2006 | 12/16/2006      | 700   | 698                                     | 1.0x                   |
| December 655 Call | 11/27/2006 | 12/16/2006      | 14,297  | N/A                                     | N/A                    |
| December 645 Put  | 11/27/2006 | 12/16/2006      | 14,297  | N/A                                     | N/A                    |
| January 650 Call  | 11/28/2006 | 1/20/2007       | 1,977   | 77                                      | 25.7x                  |
| December 645 Put  | 11/28/2006 | 12/16/2006      | 700   | 20                                      | 35.0x                  |
| January 650 Put   | 11/28/2006 | 1/20/2007       | 1,977   | 32                                      | 61.8x                  |
| December 655 Call | 12/12/2006 | 12/16/2006      | 9   | 12,149                                  | 0.0x                   |
| December 645 Put  | 12/12/2006 | 12/16/2006      | 9   | 4,755                                   | 0.0x                   |
| December 655 Call | 12/13/2006 | 12/16/2006      | 689,939   | 6,496                                   | 106.2x                 |
| January 660 Call  | 12/13/2006 | 1/20/2007       | 689,939   | 735                                     | 938.7x                 |
| December 645 Put  | 12/13/2006 | 12/16/2006      | 689,939   | 3,840                                   | 179.7x                 |
| January 650 Put   | 12/13/2006 | 1/20/2007       | 689,939   | 851                                     | 810.7x                 |
| January 660 Call  | 12/18/2006 | 1/20/2007       | 176,316   | 1,058                                   | 166.7x                 |
| January 650 Put   | 12/18/2006 | 1/20/2007       | 176,316   | 1,821                                   | 96.8x                  |
| January 650 Call  | 12/20/2006 | 1/20/2007       | 1,977   | 8                                       | 247.1x                 |
| January 660 Call  | 12/20/2006 | 1/20/2007       | 215,625   | 185                                     | 1165.5x                |
| January 650 Put   | 12/20/2006 | 1/20/2007       | 217,602   | 638                                     | 341.1x                 |
| January 660 Call  | 12/21/2006 | 1/20/2007       | 157,844   | 8,942                                   | 17.7x                  |
| January 650 Put   | 12/21/2006 | 1/20/2007       | 157,844   | 1,202                                   | 131.3x                 |
| January 660 Call  | 12/22/2006 | 1/20/2007       | 140,154   | 7,837                                   | 17.9x                  |
| January 650 Put   | 12/22/2006 | 1/20/2007       | 140,154   | 5,105                                   | 27.5x                  |
| February 660 Call | 1/29/2007  | 2/17/2007       | 410   | 4                                       | 102.5x                 |
| February 660 Put  | 1/29/2007  | 2/17/2007       | 410   | 1                                       | 410.0x                 |
| February 660 Call | 2/6/2007   | 2/17/2007       | 410   | N/A                                     | N/A                    |
| February 660 Put  | 2/6/2007   | 2/17/2007       | 410   | 4                                       | 102.5x                 |
| February 670 Call | 2/13/2007  | 2/17/2007       | 340,482   | 7,606                                   | 44.8x                  |
| February 660 Put  | 2/13/2007  | 2/17/2007       | 340,482   | 6,388                                   | 53.3x                  |
| February 675 Call | 2/14/2007  | 2/17/2007       | 137,643   | 11,884                                  | 11.6x                  |
| February 665 Put  | 2/14/2007  | 2/17/2007       | 137,643   | 14,840                                  | 9.3x                   |
| February 670 Call | 2/16/2007  | 2/17/2007       | 340,482   | 2                                       | 170241.0x              |
| February 675 Call | 2/16/2007  | 2/17/2007       | 137,643   | N/A                                     | N/A                    |
| March 675 Call    | 2/16/2007  | 3/17/2007       | 478,125   | 1,640                                   | 291.5x                 |
| February 660 Put  | 2/16/2007  | 2/17/2007       | 340,482   | N/A                                     | N/A                    |
| February 665 Put  | 2/16/2007  | 2/17/2007       | 137,643   | N/A                                     | N/A                    |
| March 665 Put     | 2/16/2007  | 3/17/2007       | 478,125   | 2,055                                   | 232.7x                 |
| March 675 Call    | 2/20/2007  | 3/17/2007       | 149,815   | 2,022                                   | 74.1x                  |
| March 665 Put     | 2/20/2007  | 3/17/2007       | 149,815   | 1,806                                   | 83.0x                  |
| March 675 Call    | 2/23/2007  | 3/17/2007       | 255   | N/A                                     | N/A                    |
| March 665 Put     | 2/23/2007  | 3/17/2007       | 255   | N/A                                     | N/A                    |
| March 640 Call    | 3/6/2007   | 3/17/2007       | 89,062  | 7                                       | 12723.1x               |
| March 630 Put     | 3/6/2007   | 3/17/2007       | 716,747   | N/A                                     | N/A                    |
| March 665 Put     | 3/6/2007   | 3/17/2007       | 627,685   | 484                                     | 1296.9x                |
| March 640 Call    | 3/7/2007   | 3/17/2007       | 627,685   | N/A                                     | N/A                    |
| March 675 Call    | 3/7/2007   | 3/17/2007       | 627,685   | 3,188                                   | 196.9x                 |
| April 640 Call    | 3/14/2007  | 4/21/2007       | 716,747   | 877                                     | 817.3x                 |
| April 645 Call    | 3/14/2007  | 4/21/2007       | 1,043   | 904                                     | 1.2x                   |
| March 640 Call    | 3/14/2007  | 3/17/2007       | 716,747   | 14,279                                  | 50.2x                  |
| April 630 Put     | 3/14/2007  | 4/21/2007       | 716,747   | 3,169                                   | 226.2x                 |
| March 630 Put     | 3/14/2007  | 3/17/2007       | 716,747   | 12,739                                  | 56.3x                  |
| April 640 Call    | 3/15/2007  | 4/21/2007       | 716,747   | 455                                     | 1575.3x                |

**Split-Strike Conversion IA Business Options Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

| Option             | Trade Date | Expiration Date | IA Business<br>Purported<br>Volume <sup>2</sup> | Actual<br>Market<br>Volume <sup>3</sup> | Magnitude <sup>4</sup> |
|--------------------|------------|-----------------|---|---|------------------------|
| April 645 Call     | 3/15/2007  | 4/21/2007       | 716,747   | 777                                     | 922.5x                 |
| April 630 Put      | 3/15/2007  | 4/21/2007       | 716,747   | 422                                     | 1698.5x                |
| April 635 Put      | 3/15/2007  | 4/21/2007       | 716,747   | 1,409                                   | 508.7x                 |
| April 645 Call     | 3/21/2007  | 4/21/2007       | 541,381   | 790                                     | 685.3x                 |
| April 635 Put      | 3/21/2007  | 4/21/2007       | 216,475   | 2,855                                   | 75.8x                  |
| April 635 Put      | 3/22/2007  | 4/21/2007       | 162,405   | 1,135                                   | 143.1x                 |
| April 645 Call     | 3/23/2007  | 4/21/2007       | 793   | 35                                      | 22.7x                  |
| April 635 Put      | 3/23/2007  | 4/21/2007       | 162,501   | 1,526                                   | 106.5x                 |
| April 645 Call     | 3/26/2007  | 4/21/2007       | 175,366   | 79                                      | 2219.8x                |
| April 635 Put      | 3/26/2007  | 4/21/2007       | 175,366   | 1,248                                   | 140.5x                 |
| April 675 Call     | 4/16/2007  | 4/21/2007       | 192,017   | 14,902                                  | 12.9x                  |
| April 665 Put      | 4/16/2007  | 4/21/2007       | 192,017   | 8,727                                   | 22.0x                  |
| April 680 Call     | 4/17/2007  | 4/21/2007       | 168,507   | 5,489                                   | 30.7x                  |
| April 670 Put      | 4/17/2007  | 4/21/2007       | 168,507   | 18,136                                  | 9.3x                   |
| May 680 Call       | 4/19/2007  | 5/19/2007       | 175,227   | 854                                     | 205.2x                 |
| May 670 Put        | 4/19/2007  | 5/19/2007       | 175,227   | 994                                     | 176.3x                 |
| April 675 Call     | 4/20/2007  | 4/21/2007       | 192,017   | 2                                       | 96008.5x               |
| April 680 Call     | 4/20/2007  | 4/21/2007       | 168,507   | 5                                       | 33701.4x               |
| May 680 Call       | 4/20/2007  | 5/19/2007       | 547,307   | 4,027                                   | 135.9x                 |
| April 665 Put      | 4/20/2007  | 4/21/2007       | 192,017   | N/A                                     | N/A                    |
| April 670 Put      | 4/20/2007  | 4/21/2007       | 168,507   | 10                                      | 16850.7x               |
| May 670 Put        | 4/20/2007  | 5/19/2007       | 547,307   | 2,032                                   | 269.3x                 |
| May 680 Call       | 4/24/2007  | 5/19/2007       | 7   | 1,460                                   | 0.0x                   |
| May 670 Put        | 4/24/2007  | 5/19/2007       | 7   | 3,417                                   | 0.0x                   |
| May 680 Call       | 4/25/2007  | 5/19/2007       | 473   | 2,543                                   | 0.2x                   |
| May 670 Put        | 4/25/2007  | 5/19/2007       | 473   | 2,103                                   | 0.2x                   |
| June 695 Call      | 5/31/2007  | 6/16/2007       | 502   | N/A                                     | N/A                    |
| June 685 Put       | 5/31/2007  | 6/16/2007       | 502   | N/A                                     | N/A                    |
| June 695 Call      | 6/4/2007   | 6/16/2007       | 4   | N/A                                     | N/A                    |
| June 685 Put       | 6/4/2007   | 6/16/2007       | 4   | N/A                                     | N/A                    |
| July 700 Call      | 6/12/2007  | 7/21/2007       | 720,272   | 498                                     | 1446.3x                |
| June 695 Call      | 6/12/2007  | 6/16/2007       | 720,272   | 9,061                                   | 79.5x                  |
| July 690 Put       | 6/12/2007  | 7/21/2007       | 720,272   | 566                                     | 1272.6x                |
| June 685 Put       | 6/12/2007  | 6/16/2007       | 720,272   | 5,751                                   | 125.2x                 |
| July 700 Call      | 6/18/2007  | 7/21/2007       | 207,708   | 149                                     | 1394.0x                |
| July 690 Put       | 6/18/2007  | 7/21/2007       | 207,708   | 818                                     | 253.9x                 |
| July 700 Call      | 6/19/2007  | 7/21/2007       | 159,295   | 540                                     | 295.0x                 |
| July 690 Put       | 6/19/2007  | 7/21/2007       | 159,295   | 1,097                                   | 145.2x                 |
| July 700 Call      | 6/20/2007  | 7/21/2007       | 179,840   | 807                                     | 222.9x                 |
| July 690 Put       | 6/20/2007  | 7/21/2007       | 179,840   | 2,466                                   | 72.9x                  |
| July 700 Call      | 6/21/2007  | 7/21/2007       | 173,429   | 1,231                                   | 140.9x                 |
| July 690 Put       | 6/21/2007  | 7/21/2007       | 173,429   | 2,464                                   | 70.4x                  |
| August 685 Call    | 8/1/2007   | 8/18/2007       | 231,455   | N/A                                     | N/A                    |
| August 675 Put     | 8/1/2007   | 8/18/2007       | 231,455   | 20                                      | 11572.8x               |
| August 685 Call    | 8/16/2007  | 8/18/2007       | 231,455   | 2,691                                   | 86.0x                  |
| August 675 Put     | 8/16/2007  | 8/18/2007       | 231,455   | 3,465                                   | 66.8x                  |
| September 685 Call | 9/11/2007  | 9/22/2007       | 221,089   | 113                                     | 1956.5x                |
| September 675 Put  | 9/11/2007  | 9/22/2007       | 221,089   | 63                                      | 3509.3x                |
| September 695 Call | 9/12/2007  | 9/22/2007       | 172,999   | 43                                      | 4023.2x                |
| September 685 Put  | 9/12/2007  | 9/22/2007       | 172,999   | 25                                      | 6920.0x                |
| September 695 Call | 9/13/2007  | 9/22/2007       | 303,637   | N/A                                     | N/A                    |
| September 685 Put  | 9/13/2007  | 9/22/2007       | 303,637   | N/A                                     | N/A                    |
| September 685 Call | 9/19/2007  | 9/22/2007       | 88,350  | 554                                     | 159.5x                 |
| September 695 Call | 9/19/2007  | 9/22/2007       | 121,297   | 1,226                                   | 98.9x                  |
| September 675 Put  | 9/19/2007  | 9/22/2007       | 88,350  | 760                                     | 116.3x                 |
| September 685 Put  | 9/19/2007  | 9/22/2007       | 121,297   | 2,154                                   | 56.3x                  |

**Split-Strike Conversion IA Business Options Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

| Option             | Trade Date | Expiration Date | IA Business<br>Purported<br>Volume <sup>2</sup> | Actual<br>Market<br>Volume <sup>3</sup> | Magnitude <sup>4</sup> |
|--------------------|------------|-----------------|---|---|------------------------|
| September 685 Call | 9/20/2007  | 9/22/2007       | 70,258  | 922                                     | 76.2x                  |
| September 695 Call | 9/20/2007  | 9/22/2007       | 96,433  | 1,019                                   | 94.6x                  |
| September 675 Put  | 9/20/2007  | 9/22/2007       | 70,258  | 2,978                                   | 23.6x                  |
| September 685 Put  | 9/20/2007  | 9/22/2007       | 96,433  | 565                                     | 170.7x                 |
| September 685 Call | 9/21/2007  | 9/22/2007       | 62,481  | 39                                      | 1602.1x                |
| September 695 Call | 9/21/2007  | 9/22/2007       | 258,906   | 194                                     | 1334.6x                |
| November 720 Call  | 10/26/2007 | 11/17/2007      | 147,631   | 1,253                                   | 117.8x                 |
| November 710 Put   | 10/26/2007 | 11/17/2007      | 147,631   | 1,790                                   | 82.5x                  |
| November 720 Call  | 11/2/2007  | 11/17/2007      | 147,631   | 2,778                                   | 53.1x                  |
| November 710 Put   | 11/5/2007  | 11/17/2007      | 147,631   | 520                                     | 283.9x                 |
| November 685 Call  | 11/12/2007 | 11/17/2007      | 398,248   | 2,550                                   | 156.2x                 |
| November 675 Put   | 11/12/2007 | 11/17/2007      | 398,248   | 4,859                                   | 82.0x                  |
| December 685 Call  | 11/16/2007 | 12/22/2007      | 613,209   | 348                                     | 1762.1x                |
| November 685 Call  | 11/16/2007 | 11/17/2007      | 398,248   | 11,157                                  | 35.7x                  |
| December 675 Put   | 11/16/2007 | 12/22/2007      | 613,209   | 213                                     | 2878.9x                |
| November 675 Put   | 11/16/2007 | 11/17/2007      | 398,248   | 13,056                                  | 30.5x                  |
| December 685 Call  | 11/21/2007 | 12/22/2007      | 2   | 81                                      | 0.0x                   |
| December 675 Put   | 11/21/2007 | 12/22/2007      | 2   | 342                                     | 0.0x                   |
| December 685 Call  | 11/26/2007 | 12/22/2007      | 262,951   | 114                                     | 2306.6x                |
| December 685 Call  | 11/27/2007 | 12/22/2007      | 175,915   | 135                                     | 1303.1x                |
| December 675 Put   | 11/27/2007 | 12/22/2007      | 438,866   | 92                                      | 4770.3x                |
| December 675 Put   | 12/4/2007  | 12/22/2007      | 1,157   | 343                                     | 3.4x                   |
| December 685 Call  | 12/6/2007  | 12/22/2007      | 1,157   | 42                                      | 27.5x                  |
| December 700 Call  | 12/6/2007  | 12/22/2007      | 146,172   | 1,919                                   | 76.2x                  |
| December 690 Put   | 12/6/2007  | 12/22/2007      | 146,172   | 1,553                                   | 94.1x                  |
| December 685 Call  | 12/11/2007 | 12/22/2007      | 8   | 149                                     | 0.1x                   |
| December 675 Put   | 12/11/2007 | 12/22/2007      | 8   | 1,093                                   | 0.0x                   |
| December 700 Call  | 12/17/2007 | 12/22/2007      | 146,172   | 3,928                                   | 37.2x                  |
| December 690 Put   | 12/17/2007 | 12/22/2007      | 146,172   | 706                                     | 207.0x                 |
| December 685 Call  | 12/18/2007 | 12/22/2007      | 174,333   | 1,186                                   | 147.0x                 |
| December 675 Put   | 12/18/2007 | 12/22/2007      | 174,333   | 1,539                                   | 113.3x                 |
| December 685 Call  | 12/20/2007 | 12/22/2007      | 1,157   | 6,167                                   | 0.2x                   |
| December 675 Put   | 12/20/2007 | 12/22/2007      | 1,157   | 3,342                                   | 0.3x                   |
| February 650 Call  | 1/17/2008  | 2/16/2008       | 600   | 490                                     | 1.2x                   |
| February 600 Put   | 1/17/2008  | 2/16/2008       | 600   | 5,906                                   | 0.1x                   |
| February 650 Call  | 1/22/2008  | 2/16/2008       | 600   | 3,833                                   | 0.2x                   |
| February 600 Put   | 1/22/2008  | 2/16/2008       | 600   | 16,175                                  | 0.0x                   |
| February 610 Call  | 1/23/2008  | 2/16/2008       | 286,381   | 1,233                                   | 232.3x                 |
| February 600 Put   | 1/23/2008  | 2/16/2008       | 286,381   | 8,377                                   | 34.2x                  |
| February 600 Put   | 2/14/2008  | 2/16/2008       | 286,381   | 2,382                                   | 120.2x                 |
| March 620 Put      | 2/14/2008  | 3/21/2008       | 286,381   | 525                                     | 545.5x                 |
| February 610 Call  | 2/15/2008  | 2/16/2008       | 286,381   | 310                                     | 923.8x                 |
| March 630 Call     | 2/15/2008  | 3/21/2008       | 286,381   | 254                                     | 1127.5x                |
| March 630 Call     | 3/12/2008  | 3/21/2008       | 286,381   | 1,969                                   | 145.4x                 |
| March 620 Put      | 3/12/2008  | 3/21/2008       | 286,381   | 1,657                                   | 172.8x                 |
| April 615 Put      | 4/1/2008   | 4/19/2008       | 455,191   | 838                                     | 543.2x                 |
| April 625 Call     | 4/2/2008   | 4/19/2008       | 455,191   | 194                                     | 2346.3x                |
| April 625 Call     | 4/8/2008   | 4/19/2008       | 11  | 99                                      | 0.1x                   |
| April 615 Put      | 4/8/2008   | 4/19/2008       | 11  | 270                                     | 0.0x                   |
| April 625 Call     | 4/17/2008  | 4/19/2008       | 455,018   | 2,325                                   | 195.7x                 |
| April 615 Put      | 4/17/2008  | 4/19/2008       | 455,018   | 1,877                                   | 242.4x                 |
| May 625 Put        | 4/17/2008  | 5/17/2008       | 455,018   | 106                                     | 4292.6x                |
| May 635 Call       | 4/18/2008  | 5/17/2008       | 455,018   | 163                                     | 2791.5x                |
| May 635 Call       | 4/23/2008  | 5/17/2008       | 1,224   | 198                                     | 6.2x                   |
| May 625 Put        | 4/23/2008  | 5/17/2008       | 1,224   | 450                                     | 2.7x                   |
| May 635 Call       | 4/25/2008  | 5/17/2008       | 149   | 256                                     | 0.6x                   |



**Split-Strike Conversion IA Business Options Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

| Option             | Trade Date | Expiration Date | IA Business<br>Purported<br>Volume <sup>2</sup> | Actual<br>Market<br>Volume <sup>3</sup> | Magnitude <sup>4</sup> |
|--------------------|------------|-----------------|---|---|------------------------|
| May 625 Put        | 4/25/2008  | 5/17/2008       | 149   | 1,024                                   | 0.1x                   |
| May 635 Call       | 5/1/2008   | 5/17/2008       | 109   | 112                                     | 1.0x                   |
| May 625 Put        | 5/1/2008   | 5/17/2008       | 109   | 499                                     | 0.2x                   |
| May 655 Call       | 5/6/2008   | 5/17/2008       | 215,344   | 996                                     | 216.2x                 |
| May 645 Put        | 5/6/2008   | 5/17/2008       | 215,344   | 1,113                                   | 193.5x                 |
| May 635 Call       | 5/13/2008  | 5/17/2008       | 453,536   | 197                                     | 2302.2x                |
| May 625 Put        | 5/13/2008  | 5/17/2008       | 87  | 539                                     | 0.2x                   |
| June 650 Call      | 5/14/2008  | 6/21/2008       | 668,793   | 290                                     | 2306.2x                |
| May 655 Call       | 5/14/2008  | 5/17/2008       | 215,344   | 7,009                                   | 30.7x                  |
| June 640 Put       | 5/14/2008  | 6/21/2008       | 668,793   | 489                                     | 1367.7x                |
| May 625 Put        | 5/14/2008  | 5/17/2008       | 453,449   | 499                                     | 908.7x                 |
| May 645 Put        | 5/14/2008  | 5/17/2008       | 215,344   | 4,962                                   | 43.4x                  |
| June 645 Put       | 5/19/2008  | 6/21/2008       | 668,793   | 517                                     | 1293.6x                |
| June 650 Call      | 5/20/2008  | 6/21/2008       | 668,793   | 2,763                                   | 242.1x                 |
| June 655 Call      | 5/20/2008  | 6/21/2008       | 668,793   | 1,205                                   | 555.0x                 |
| June 640 Put       | 5/20/2008  | 6/21/2008       | 668,793   | 2,063                                   | 324.2x                 |
| June 655 Call      | 5/21/2008  | 6/21/2008       | 508,268   | 575                                     | 883.9x                 |
| June 655 Call      | 5/22/2008  | 6/21/2008       | 160,525   | 467                                     | 343.7x                 |
| June 645 Put       | 5/22/2008  | 6/21/2008       | 668,793   | 58                                      | 11530.9x               |
| July 555 Put       | 7/16/2008  | 7/19/2008       | 328,550   | 4,455                                   | 73.7x                  |
| July 565 Call      | 7/17/2008  | 7/19/2008       | 328,550   | 2,219                                   | 148.1x                 |
| August 585 Call    | 7/18/2008  | 8/16/2008       | 328,550   | 162                                     | 2028.1x                |
| July 565 Call      | 7/18/2008  | 7/19/2008       | 328,550   | 771                                     | 426.1x                 |
| August 575 Put     | 7/18/2008  | 8/16/2008       | 328,550   | 104                                     | 3159.1x                |
| July 555 Put       | 7/18/2008  | 7/19/2008       | 328,550   | 1,540                                   | 213.3x                 |
| August 585 Call    | 8/5/2008   | 8/16/2008       | 328,550   | 505                                     | 650.6x                 |
| August 585 Call    | 8/6/2008   | 8/16/2008       | 328,550   | 219                                     | 1500.2x                |
| August 595 Call    | 8/8/2008   | 8/16/2008       | 153,055   | 1,646                                   | 93.0x                  |
| August 585 Put     | 8/8/2008   | 8/16/2008       | 153,055   | 1,452                                   | 105.4x                 |
| September 600 Call | 8/11/2008  | 9/20/2008       | 213,744   | 310                                     | 689.5x                 |
| September 590 Put  | 8/11/2008  | 9/20/2008       | 213,744   | 124                                     | 1723.7x                |
| September 600 Call | 8/13/2008  | 9/20/2008       | 90  | 212                                     | 0.4x                   |
| September 590 Put  | 8/13/2008  | 9/20/2008       | 90  | 222                                     | 0.4x                   |
| August 585 Call    | 8/15/2008  | 8/16/2008       | 328,550   | 76                                      | 4323.0x                |
| August 595 Call    | 8/15/2008  | 8/16/2008       | 153,055   | 4,412                                   | 34.7x                  |
| September 600 Call | 8/15/2008  | 9/20/2008       | 481,605   | 276                                     | 1744.9x                |
| August 575 Put     | 8/15/2008  | 8/16/2008       | 328,550   | 31                                      | 10598.4x               |
| August 585 Put     | 8/15/2008  | 8/16/2008       | 153,055   | 772                                     | 198.3x                 |
| September 590 Put  | 8/15/2008  | 9/20/2008       | 481,605   | 1,323                                   | 364.0x                 |
| September 600 Call | 8/22/2008  | 9/20/2008       | 239   | 918                                     | 0.3x                   |
| September 590 Put  | 8/22/2008  | 9/20/2008       | 239   | 912                                     | 0.3x                   |
| September 600 Call | 8/25/2008  | 9/20/2008       | 1,559   | 1,207                                   | 1.3x                   |
| September 590 Put  | 8/25/2008  | 9/20/2008       | 1,559   | 1,224                                   | 1.3x                   |
| September 600 Call | 8/26/2008  | 9/20/2008       | 202   | 597                                     | 0.3x                   |
| September 590 Put  | 8/26/2008  | 9/20/2008       | 202   | 205                                     | 1.0x                   |
| September 565 Put  | 8/28/2008  | 9/20/2008       | 580   | 490                                     | 1.2x                   |
| September 600 Call | 8/29/2008  | 9/20/2008       | 84  | 574                                     | 0.1x                   |
| September 590 Put  | 8/29/2008  | 9/20/2008       | 84  | 1,247                                   | 0.1x                   |
| September 600 Call | 9/4/2008   | 9/20/2008       | 9   | 1,702                                   | 0.0x                   |
| September 590 Put  | 9/4/2008   | 9/20/2008       | 9   | 563                                     | 0.0x                   |
| September 600 Call | 9/5/2008   | 9/20/2008       | 694,648   | 1,190                                   | 583.7x                 |
| September 590 Put  | 9/5/2008   | 9/20/2008       | 27  | 73                                      | 0.4x                   |
| September 600 Call | 9/8/2008   | 9/20/2008       | 694,621   | 2,786                                   | 249.3x                 |
| September 600 Call | 9/10/2008  | 9/20/2008       | 327,390   | 2,070                                   | 158.2x                 |
| September 590 Put  | 9/10/2008  | 9/20/2008       | 327,390   | 396                                     | 826.7x                 |
| September 600 Call | 9/12/2008  | 9/20/2008       | 213,013   | 2,934                                   | 72.6x                  |

**Split-Strike Conversion IA Business Options Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

| Option             | Trade Date | Expiration Date | IA Business<br>Purported<br>Volume <sup>2</sup> | Actual<br>Market<br>Volume <sup>3</sup> | Magnitude <sup>4</sup> |
|--------------------|------------|-----------------|---|---|------------------------|
| September 590 Put  | 9/12/2008  | 9/20/2008       | 213,013   | 144                                     | 1479.3x                |
| September 600 Call | 9/16/2008  | 9/20/2008       | 154,218   | 718                                     | 214.8x                 |
| September 565 Put  | 9/16/2008  | 9/20/2008       | 580   | 1,185                                   | 0.5x                   |
| September 590 Put  | 9/16/2008  | 9/20/2008       | 154,218   | 480                                     | 321.3x                 |
| November 440 Put   | 10/7/2008  | 11/22/2008      | 240   | 836                                     | 0.3x                   |
| November 440 Put   | 10/24/2008 | 11/22/2008      | 240   | 240                                     | 1.0x                   |
| November 470 Call  | 11/3/2008  | 11/22/2008      | 362,462   | 67                                      | 5409.9x                |
| November 460 Put   | 11/3/2008  | 11/22/2008      | 362,462   | 42                                      | 8630.0x                |
| November 470 Call  | 11/4/2008  | 11/22/2008      | 247,993   | 1,173                                   | 211.4x                 |
| December 420 Put   | 11/4/2008  | 12/20/2008      | 10,150  | 168                                     | 60.4x                  |
| November 460 Put   | 11/4/2008  | 11/22/2008      | 247,993   | 746                                     | 332.4x                 |
| November 470 Call  | 11/5/2008  | 11/22/2008      | 668   | 296                                     | 2.3x                   |
| November 485 Call  | 11/5/2008  | 11/22/2008      | 304,240   | 18                                      | 16902.2x               |
| November 460 Put   | 11/5/2008  | 11/22/2008      | 668   | 1,603                                   | 0.4x                   |
| November 475 Put   | 11/5/2008  | 11/22/2008      | 304,240   | 25                                      | 12169.6x               |
| November 460 Call  | 11/6/2008  | 11/22/2008      | 269,685   | 480                                     | 561.8x                 |
| November 450 Put   | 11/6/2008  | 11/22/2008      | 269,685   | 1,070                                   | 252.0x                 |
| November 460 Call  | 11/7/2008  | 11/22/2008      | 1   | 379                                     | 0.0x                   |
| November 470 Call  | 11/7/2008  | 11/22/2008      | 2,865   | 116                                     | 24.7x                  |
| November 485 Call  | 11/7/2008  | 11/22/2008      | 1,436   | 93                                      | 15.4x                  |
| November 450 Put   | 11/7/2008  | 11/22/2008      | 1   | 191                                     | 0.0x                   |
| November 460 Put   | 11/7/2008  | 11/22/2008      | 2,865   | 165                                     | 17.4x                  |
| November 475 Put   | 11/7/2008  | 11/22/2008      | 1,436   | 6                                       | 239.3x                 |
| November 460 Call  | 11/11/2008 | 11/22/2008      | 13  | 784                                     | 0.0x                   |
| November 470 Call  | 11/11/2008 | 11/22/2008      | 2,077   | 655                                     | 3.2x                   |
| November 485 Call  | 11/11/2008 | 11/22/2008      | 1,040   | 62                                      | 16.8x                  |
| November 450 Put   | 11/11/2008 | 11/22/2008      | 13  | 240                                     | 0.1x                   |
| November 460 Put   | 11/11/2008 | 11/22/2008      | 2,077   | 237                                     | 8.8x                   |
| November 475 Put   | 11/11/2008 | 11/22/2008      | 1,040   | 66                                      | 15.8x                  |
| November 460 Call  | 11/12/2008 | 11/22/2008      | 67  | 393                                     | 0.2x                   |
| November 450 Put   | 11/12/2008 | 11/22/2008      | 67  | 183                                     | 0.4x                   |
| December 430 Call  | 11/14/2008 | 12/20/2008      | 1,175,505                                       | 255                                     | 4609.8x                |
| November 460 Call  | 11/14/2008 | 11/22/2008      | 269,564   | 445                                     | 605.8x                 |
| November 470 Call  | 11/14/2008 | 11/22/2008      | 604,845   | 774                                     | 781.5x                 |
| November 485 Call  | 11/14/2008 | 11/22/2008      | 301,096   | 46                                      | 6545.6x                |
| December 420 Put   | 11/14/2008 | 12/20/2008      | 1,175,505                                       | 132                                     | 8905.3x                |
| November 450 Put   | 11/14/2008 | 11/22/2008      | 269,564   | 56                                      | 4813.6x                |
| November 460 Put   | 11/14/2008 | 11/22/2008      | 604,845   | 25                                      | 24193.8x               |
| November 475 Put   | 11/14/2008 | 11/22/2008      | 301,096   | 3                                       | 100365.3x              |
| December 380 Call  | 11/20/2008 | 12/20/2008      | 116,597   | 292                                     | 399.3x                 |
| December 370 Put   | 11/20/2008 | 12/20/2008      | 116,597   | 122                                     | 955.7x                 |
| December 420 Put   | 11/20/2008 | 12/20/2008      | 10,150  | 50                                      | 203.0x                 |
| December 430 Call  | 11/24/2008 | 12/20/2008      | 605   | 157                                     | 3.9x                   |
| December 420 Put   | 11/24/2008 | 12/20/2008      | 605   | 30                                      | 20.2x                  |

1. The Analyzed Time Period consists of January 2000 through November 2008.
2. IA Business Purported Volume based on Settled Cash (SETCSH17).
3. Actual Market High and Market Low according to the Chicago Board of Options Exchange (CBOE).
4. The Magnitude is the ratio of the IA Business purported volume to the actual Market volume. For example, a magnitude of 26.5x indicates that the IA Business purported volume was 26.5 times greater than the actual market volume, as reported by the CBOE.
5. "N/A" signifies that the options were not traded on that day as according to the CBOE.